

Robert Finley

File 347:JAPIO Dec 1976-2007/Jun(updated 070926)

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File 348:EUROPEAN PATENTS 1978-2007/ 200749

(c) 2007 European Patent Office

File 349:PCT FULLTEXT 1979-2007/UB=20071122UT=20071115

(c) 2007 WIPO/Thomson

File 350:Derwent WPIX 1963-2007/UD=200779

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Set	Items	Description
S1	3	AU=ALCALY R?
S2	3	AU=RUDDEROW T?
S3	3	AU=VANNERSON F?
S4	3	S1 OR S2 OR S3

4/3/1 (Item 1 from file: 348)  
DIALOG(R)File 348:EUROPEAN PATENTS  
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01378775

A METHOD AND SYSTEM FOR GENERATING AN INDEX OF INVESTMENT RETURNS  
VERFAHREN UND SYSTEM ZUR ERZEUGUNG EINES INDEX DER ANLAGEERFOLGE  
PROCEDE ET SYSTEME POUR L'ETABLISSEMENT D'INDICE DE RENDEMENT DES  
INVESTISSEMENTS

PATENT ASSIGNEE:

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08542, (US), (Applicant designated States: all)  
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, (Applicant designated States: all)

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LEGAL REPRESENTATIVE:

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Pembroke Road, Sevenoaks, Kent TN13 1XR, (GB)

PATENT (CC, No, Kind, Date): EP 1287471 A1 030305 (Basic)  
WO 2001086557 011115

APPLICATION (CC, No, Date): EP 2001935166 010509; WO 2001US14884 010509

PRIORITY (CC, No, Date): US 202790 P 000509

DESIGNATED STATES: AT; BE; CH; CY; DE; DK; ES; FI; FR; GB; GR; IE; IT; LI;  
LU; MC; NL; PT; SE; TR

EXTENDED DESIGNATED STATES: AL; LT; LV; MK; RO; SI

INTERNATIONAL PATENT CLASS (V7): G06F-017/60

NOTE:

No A-document published by EPO

LANGUAGE (Publication,Procedural,Application): English; English; English

4/3/2 (Item 1 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
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00852898 \*\*Image available\*\*

A METHOD AND SYSTEM FOR GENERATING AN INDEX OF INVESTMENT RETURNS  
PROCEDE ET SYSTEME POUR L'ETABLISSEMENT D'INDICE DE RENDEMENT DES  
INVESTISSEMENTS

Patent Applicant/Assignee:

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Patent Applicant/Inventor:

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(Residence), US (Nationality)  
VANNERSON Frank L , 17 Hibben Road, Princeton, NJ 08540, US, US  
(Residence), US (Nationality)

Legal Representative:

LUDWIG S Peter (et al) (agent), Darby & Darby P.C., 805 Third Avenue, New  
York, NY 10022-7513, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200186557 A1 20011115 (WO 0186557)

Application: WO 2001US14884 20010509 (PCT/WO US0114884)

Priority Application: US 2000202790 20000509

Designated States:

(Protection type is "patent" unless otherwise stated - for applications

prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM EC EE  
 ES FI GB GD GE HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV  
 MA MD MG MK MN MW MX MZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT  
 TZ UA UG UZ VN YU ZA ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 12430

4/3/3 (Item 1 from file: 350)

DIALOG(R)File 350:Derwent WPIX

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0011105738 - Drawing available

WPI ACC NO: 2002-041649/200205

XRPX Acc No: N2002-030873

Index generation for investment returns e.g. hedge fund returns, involves  
 computing return value for each asset grouped within asset classes based on  
 market price and position of asset

Patent Assignee: ALCALY R (ALCA-I); MOUNT LUCAS MANAGEMENT CORP (MOUN-N);

RUDDEROW T J (RUDD-I); VANNERSON F L (VANN-I)

Inventor: ALCALY R; RUDDEROW T J; VANNERSON F L

Patent Family (5 patents, 93 countries)

Patent Number	Kind	Date	Application Number	Kind	Date	Update
WO 2001086557	A1	20011115	WO 2001US14884	A	20010509	200205 B
US 20020007329	A1	20020117	US 2000202790	P	20000509	200212 E
			US 2001852222	A	20010509	
AU 200161282	A	20011120	AU 200161282	A	20010509	200219 E
EP 1287471	A1	20030305	EP 2001935166	A	20010509	200319 E
			WO 2001US14884	A	20010509	
JP 2004501433	W	20040115	JP 2001583430	A	20010509	200410 E
			WO 2001US14884	A	20010509	

Priority Applications (no., kind, date): US 2001852222 A 20010509; US  
 2000202790 P 20000509

## Patent Details

Number	Kind	Lan	Pg	Dwg	Filing Notes
WO 2001086557	A1	EN	50	3	

National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BR BY  
 BZ CA CH CN CR CU CZ DE DK DM EC EE ES FI GB GD GE HR HU ID IL IN IS JP  
 KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ PL PT  
 RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG UZ VN YU ZA ZW

Regional Designated States,Original: AT BE CH CY DE DK EA ES FI FR GB GR  
 GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SL SZ TR TZ UG ZW

US 20020007329 A1 EN Related to Provisional US 2000202790  
 AU 200161282 A EN Based on OPI patent WO 2001086557  
 EP 1287471 A1 EN PCT Application WO 2001US14884

Regional Designated States,Original: AL AT BE CH CY DE DK ES FI FR GB GR  
 IE IT LI LT LU LV MC MK NL PT RO SE SI TR

JP 2004501433 W JA 79 PCT Application WO 2001US14884  
 Based on OPI patent WO 2001086557

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File 2:INSPEC 1898-2007/Nov W4  
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 File 9:Business & Industry(R) Jul/1994-2007/Dec 04  
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 (c) 2007 San Jose Mercury News  
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 (c) 1999 Business wire  
 File 813:PR Newswire 1987-1999/Apr 30  
 (c) 1999 PR Newswire Association Inc  
 File 625:American Banker Publications 1981-2007/Dec 10  
 (c) 2007 American Banker  
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 (c) 2007 ProQuest Info&Learning  
 File 626:Bond Buyer Full Text 1981-2007/Dec 07  
 (c) 2007 Bond Buyer  
 File 267:Finance & Banking Newsletters 2007/Nov 30  
 (c) 2007 Dialog  
 File 16:Gale Group PROMT(R) 1990-2007/Dec 05  
 (c) 2007 The Gale Group  
 File 148:Gale Group Trade & Industry DB 1976-2007/Nov 30  
 (c) 2007 The Gale Group  
 File 160:Gale Group PROMT(R) 1972-1989  
 (c) 1999 The Gale Group  
 File 275:Gale Group Computer DB(TM) 1983-2007/Dec 07  
 (c) 2007 The Gale Group  
 File 621:Gale Group New Prod. Annou. (R) 1985-2007/Nov 30  
 (c) 2007 The Gale Group  
 File 636:Gale Group Newsletter DB(TM) 1987-2007/Dec 06  
 (c) 2007 The Gale Group  
 File 20:Dialog Global Reporter 1997-2007/Dec 11  
 (c) 2007 Dialog  
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 (c) 2007 The HW Wilson Co.  
 File 474:New York Times Abs 1969-2007/Dec 09  
 (c) 2007 The New York Times  
 File 475:Wall Street Journal Abs 1973-2007/Dec 10  
 (c) 2007 The New York Times  
 File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13  
 (c) 2002 The Gale Group  
 File 139:EconLit 1969-2007/Nov  
 (c) 2007 American Economic Association  
 File 256:TecInfoSource 82-2007/Apr  
 (c) 2007 Info.Sources Inc

Set	Items	Description
S1	20	AU=(ALCALY, R? OR ALCALY R? OR ALCALY(2N)R?) OR BY=ALCALY(-2N)R?
S2	2	AU=(RUDDEROW, T? OR RUDDEROW T? OR RUDDEROW(2N)T?) OR BY=R- UDDEROW(2N)T?
S3	1	AU=(VANNERSON, F? OR VANNERSON F? OR VANNERSON(2N)F?) OR B-

7/3,K/1 (Item 1 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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00778857 94-28249  
The wind behind the sails  
Rudderow, Tim ; Hirshfeld, Fred  
Benefits Canada v17n9 PP: 37-39 Oct 1993  
ISSN: 0703-7732 JRNL CODE: BCD

Rudderow, Tim ...

7/3,K/2 (Item 2 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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00107330 80-01185  
Stochastic Determinants of Interfirm Profitability Differences  
Albin, Peter S.; Alcaly, Roger E.  
Review of Economics & Statistics v61n4 PP: 615-618 Nov 1979  
ISSN: 0034-6535 JRNL CODE: RES

... Alcaly, Roger E.

ABSTRACT: Possible stochastic determinants of firm profitability are studied. It is argued that while ex ante investment opportunities can be randomly distributed, realized rates of return may not generally be specified as...

7/3,K/3 (Item 3 from file: 15)  
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00053194 77-05542  
INFORMATION AND FOOD PRICES  
ALCALY, ROGER E.  
BELL JOURNAL OF ECONOMICS V7 N2 PP: 658-671 AUTUMN 1976  
ISSN: 0361-915X JRNL CODE: BEL

ALCALY, ROGER E.

...ABSTRACT: CITY, EXPLICIT CONSIDERATION OF OTHER FACTORS AFFECTING THE COST OF SEARCH AND PRICES, INCLUSION OF COMMODITIES WITH A BROADER RANGE OF INCOME ELASTICITIES, AND BETTER ESTIMATES OF THE INCOME ELASTICITIES OF ...

...PREDICTIONS OF THE SEARCH MODEL. THE PARTIAL ELASTICITY OF SEARCH FOR LOWER PRICES OF THE COMMODITY BY RESIDENTS OF THE REGION WITH RESPECT TO THE INCOME OF THE RESIDENTS OF THE REGION WAS FOUND TO BE AN INCREASING FUNCTION OF THE INCOME ELASTICITIES FOR THE VARIOUS COMMODITIES .  
FORMULAS. GRAPH. TABLES. REFERENCES.

Robert Finley

	Y=VANNEPERSON(2N)F?
S4	23 S1 OR S2 OR S3
S5	7 S4 AND (INVESTMENT? ? OR STOCKS OR BONDS OR FUTURES OR CUR- RENC??? OR COMMODIT??? OR EQUITI??? OR ASSET OR ASSETS)
S6	4 S5 NOT PY>2000
S7	3 RD (unique items)

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File 9:Business & Industry(R) Jul/1994-2007/Dec 04  
 (c) 2007 The Gale Group  
 File 15:ABI/Inform(R) 1971-2007/Dec 08  
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 (c) 2007 San Jose Mercury News  
 File 636:Gale Group Newsletter DB(TM) 1987-2007/Dec 06  
 (c) 2007 The Gale Group  
 File 810:Business wire 1986-1999/Feb 28  
 (c) 1999 Business wire  
 File 813:PR Newswire 1987-1999/Apr 30  
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Set	Items	Description
S1	37790361	RETURN OR RETURNS OR PROFIT OR PROFITS OR GAIN OR GAINS OR EARN OR EARNS OR EARNINGS OR YIELD OR YIELDS OR INCOME OR REVENUE OR REVENUES OR PERFORM??? OR PROCEEDS OR PERFORMANCE
S2	1205435	S1(12N)(INDEX??? OR INDICES OR BENCHMARK??? OR BENCH()MARK-??? OR CRITERION OR CRITERIA OR INDICATOR? ? OR MATRIX?? OR MATRICES)
S3	907302	INVESTMENT OR INVESTMENTS OR STOCKS OR BONDS OR FUTURES OR CURRENC??? OR COMMODIT??? OR SECURIT??? OR EQUITI??? OR ASSET OR ASSETS
S4	808302	CLASS OR CLASSES OR CLASSIFICATION OR CLASSIFICATIONS OR SET OR SETS OR CATEGORY OR CATEGORIES OR GROUP OR GROUPS OR KIND OR KINDS OR TYPE OR TYPES OR COLLECTION OR COLLECTIONS OR - BLOCK OR BLOCKS
S5	661328	EACH OR INDIVIDUAL?? OR SINGLE OR SINGULAR OR SEPARATE?? OR SPECIFIC OR SPECIFIED OR PARTICULAR OR DESIGNATED OR ASSIGN?? OR DISTINCT OR UNIQUE OR PLURAL??? OR MULTIPLE OR MULTIPLES - OR MULTI OR NUMEROUS OR DIFFERENT
S6	921165	MEASUR??? OR CALCULAT??? OR FIGURE??? OR COMPUTE OR COMPUTED OR DETERMIN??? OR FORMULA??? OR SCORE??? OR AVERAGE??? OR - WEIGH??? OR MEDIAN OR MEAN OR RATE OR RATES OR RATED OR RATING OR RANK OR RANKS OR RANKED OR RANKING
S7	104915	S3(4N)S4
S8	120766	S5(4N)S6

Robert Finley

S9	433	S2(12N)S7(12N)S8
S10	75	S9(12N)(TIME OR TIMING OR INTERVAL OR INTERVALS OR PERIOD - OR PERIODS OR TIMESPAN OR TIMESPANS OR SCHEDULE OR SCHEDULED - OR SCHEDULES OR SCHEDULING)
S11	35	S10 NOT PY>2000
S12	30	RD (unique items)



12/3,K/1 (Item 1 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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02021890 53790122  
**De-lagging the NCREIF index: Transaction prices and reverse-engineering**  
Fisher, Jeffrey D; Geltner, David  
Real Estate Finance v17n1 PP: 7-22 Spring 2000  
ISSN: 0748-318X JRNL CODE: RFN  
WORD COUNT: 8670

...TEXT: the case of manager performance evaluation, over a decade in the case of long-term asset class comparisons). Lagging and smoothing in the index do not greatly affect the measurement of average returns aggregated across multi-year spans of time. But lagging and smoothing do greatly affect the ability of the NPI to provide timely...

12/3,K/2 (Item 2 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01991533 50462211  
**Does asset allocation policy explain 40, 90, or 100 percent of performance?**  
Ibbotson, Roger G; Kaplan, Paul D  
Financial Analysts Journal v56n1 PP: 26-33 Jan/Feb 2000  
ISSN: 0015-198X JRNL CODE: FIA  
WORD COUNT: 3669

...TEXT: is described in the "Data" section. The policy return of the fund over a given period of time can be computed from the policy weights and returns on asset - class benchmarks as follows:

Thus, in addition to fund returns, we needed policy weights for each fund and total returns on asset - class benchmarks. Given the total returns to the funds and the estimated policy returns of the funds, we solved for the active returns.

In our time-series analysis, we used the period-by-period returns. In our cross-sectional analysis, we...

12/3,K/3 (Item 3 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01741980 03-92970  
**Credit risk rating at large U.S. banks**  
Treacy, William F; Carey, Mark S  
Federal Reserve Bulletin v84n11 PP: 897-921 Nov 1998  
ISSN: 0014-9209 JRNL CODE: FRS  
WORD COUNT: 18287

...TEXT: cycles, it would be possible to make at least rough inferences about relative risks across asset classes.

Unfortunately, to the best of our knowledge, few if any banks have available the necessary data, especially for a variety of asset classes. At a minimum, information on the performance of individual loans and their rating histories is required. Because rating criteria have changed over time at most large institutions, information about borrower and loan characteristics is also required, so that...

12/3,K/4 (Item 4 from file: 15)

DIALOG(R)File 15:ABI/Inform(R)  
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01491064 01-42052

**Cashing out**

Ostermiller, Marilyn

Best's Review (Life/Health) v98n4 PP: 34-38 Aug 1997

ISSN: 0005-9706 JRNL CODE: BIH

WORD COUNT: 2325

...TEXT: six years because of foreclosures, said Michael Mannix, a managing director of the real-estate investment group. A good portion of that increase was in office buildings now in demand following several years of oversupply. John Hancock is examining each of those buildings to determine the optimum selling time, he said. Five hotels are also among the properties the company is selling.

(Graph Omitted)

Captioned as: Investment Returns Index

(Graph Omitted)

Captioned as: Asset Management

John Hancock set up a group to work with the retail properties it foreclosed on, typically neighborhood strip shopping centers in secondary markets anchored by a supermarket. The plan is to examine each shopping center and determine whether to revive it or convert it to another use, such as high-tech offices...

12/3,K/5 (Item 5 from file: 15)

DIALOG(R)File 15:ABI/Inform(R)

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01448013 00-99000

**Semivariance in risk-based index construction: Quantidex global indexes**

Kaplan, Paul D; Alldredge, Rodney H

Journal of Investing v6n2 PP: 82-87 Summer 1997

ISSN: 1068-0896 JRNL CODE: JINV

WORD COUNT: 2412

...TEXT: time-varying proportions based on relative risk levels. This requires the specification of a risk/ return trade-off model. The risk/ return model of the Quantidex indexes consists of constant risk premiums and time-varying risks as measured by thirty-sixmonth rolling below-mean semivariance.

There is no single "correct" method for constructing risk-based indexes. Different indexes could be constructed by using different risk premiums, risk measures, asset classes, underlying indexes, and calculation periods.

It seems evident, however, that the broadest feasible combinations of underlying asset class size and style should always be used to portray a reasonable spectrum of possible risk...

12/3,K/6 (Item 6 from file: 15)

DIALOG(R)File 15:ABI/Inform(R)

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01443552 00-94539

**Building new monetary services indexes: Concepts, data and methods**

Anderson, Richard G; Jones, Barry E; Nesmith, Travis D

Federal Reserve Bank of St. Louis Review v79n1 PP: 53-82 Jan/Feb 1997  
ISSN: 0014-9187 JRNL CODE: FSL  
WORD COUNT: 9766

...TEXT: own rates on all assets that furnish monetary services.

A theoretical way of constructing the benchmark rate is to set it equal to the maximum rate of return over a large class of assets, both financial and non-financial. This method is inappropriate, however, because (unadjusted) rates of return...

...contain risk premia. In empirical work, the traditional approach has been to identify the benchmark rate during each time period, t, as the "envelope" of the own rates of return on monetary assets and the...

12/3,k/7 (Item 7 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01430264 00-81251  
Why invest in real estate: An asset allocation perspective  
Sivitanides, Petros S  
Real Estate Issues v22n1 PP: 30-36 Apr 1997  
ISSN: 0146-0595 JRNL CODE: RET  
WORD COUNT: 3268

ABSTRACT: To explore whether there is any justification to include real estate in portfolios, annual returns for stocks, bonds and real estate were drawn from the NCREIF Property Index for the period 1978-1995 and analyzed. To examine the issue, historic returns are reviewed and 3 series of average return, risk and correlation measures are derived for each of the 3 asset classes. Results suggest that in the past 18 years real estate's inclusion in mixed-asset...

12/3,k/8 (Item 8 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01193634 98-43029  
Investment education guidance includes safe harbors  
Anonymous  
Employee Benefit Plan Review v50n9 PP: 17 Mar 1996  
ISSN: 0013-6808 JRNL CODE: EBP  
WORD COUNT: 276

...TEXT: General financial and investment information--material about general financial and investment concepts, historic differences in rates of return between different asset classes based on standard market indices, the effects of inflation, determining investment time horizons, or assessing risk tolerance.

3. Asset allocation models--material that provides a participant with...

12/3,k/9 (Item 9 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01119700 97-69094  
The similar genetics of public and private real estate and the optimal long-horizon portfolio mix  
Geltner, David; Rodriguez, Joe; O Connor, Daniel  
Real Estate Finance v12n3 PP: 13-25 Fall 1995

ISSN: 0748-318X JRNL CODE: RFN  
WORD COUNT: 6688

...TEXT: mathematical exercise with modern computers, given the risk and return expectations regarding each of the classes of assets that may comprise the portfolio. The necessary inputs include, for each asset class, the mean return, the standard deviation of that return across time (or square root of the variance), and the correlation co-efficient between the returns to each pair of asset classes (a correlation matrix).

Traditionally, MPT is often applied using quarterly or annual historical return performance statistics as the required inputs. By using such relatively short-interval returns one obtains more data points from a given historical period. This enables the analyst...

12/3,K/10 (Item 10 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01075201 97-24595  
Sources of value-added in Canadian real estate investment management  
Hamilton, Stanley W; Heinkel, Robert L  
Real Estate Finance v12n2 PP: 57-70 Summer 1995  
ISSN: 0748-318X JRNL CODE: RFN  
WORD COUNT: 6683

...TEXT: and Beebower [1991]. We apply their model to the portfolio for each manager for each time period (quarterly in our case), and then report the various mean contributions to value for each manager, averaged over the thirty-eight quarters in the sample. Once the benchmarks are selected, the Brinson et al. methodology is straightforward decomposition of realized returns.

We define the following variables:

W sub mit actual weighting on asset class i chosen by manager m at the start of quarter t.

W sub bit = the...Managers 1 through 16. The data include manager-specific quarterly returns, and beginning-of-quarter asset class weights for six property types and seven locations. The data cover the period 1985Q1 through 1994Q2.

In addition, long-term policy asset - class weights are required. Consistent with many attribution analysis models, we use the time-series average asset class weights for each manager, averaged over the thirty-eight quarters in the sample. Finally, the attribution analysis requires benchmark returns for each asset class. Again Frank Russell Canada provided quarterly returns for seven locations and six property types. The return data for all managers in this...

12/3,K/11 (Item 11 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
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01068489 97-17883  
The top performers  
Spinard, William F; Suter, Mark P  
ABA Banking Journal v87n7 PP: 30-34 Jul 1995  
ISSN: 0194-5947 JRNL CODE: BNK  
WORD COUNT: 1325

...TEXT: specialized, separately chartered, subsidiaries of multi-bank holding companies, and grouped the banks in three classes according to their asset size.

To ensure that the banks provided a steady flow of high performing earnings, we considered a five-year ROA, ending December 1994, with each year equally weighted. This criteria eliminated the impact of large one-time earnings gains. The banks are ranked according to this ratio, and in the event of a tie...

12/3,K/12 (Item 12 from file: 15)  
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01025935 96-75328  
**Channel partnerships streamline distribution**  
Buzzell, Robert D; Ortmeyer, Gwen  
Sloan Management Review v36n3 PP: 85-96 Spring 1995  
ISSN: 0019-848X JRNL CODE: SMZ  
WORD COUNT: 7194

...TEXT: percent of time an SKU is in stock). Careful benchmarking of these process measures over time energizes the partners, highlights potential problem areas, and provides a leading indicator of financial performance, which may not improve in the early phases of a partnership.

Financial measures include return on investment for a product category and direct product profit for a category and individual SKUs. These measures differ from the gross margin and net sales measures traditionally used to evaluate category and...

12/3,K/13 (Item 13 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

00720138 93-69359  
**Looking towards a sounder social security system**  
Perez, Robert C; Hammerbacher, Irene  
Review of Business v14n3 PP: 30-34 Spring 1993  
ISSN: 0034-6454 JRNL CODE: ROB  
WORD COUNT: 3762

...TEXT: percent for its model versus 12.7 percent for the Standard & Poor's 500 stock index over that period.

6. The traditional calculation of portfolio return and risk depends upon the correlation among returns, as well as the weights. Constructing portfolios consisting of different types of securities, eg: bonds, stocks and cash equivalents, demonstrates the benefits of asset allocation in smoothing out and improving the...

12/3,K/14 (Item 14 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

00363381 87-22215  
**Professionally Managed, Publicly Traded Commodity Funds**  
Elton, Edwin J.; Gruber, Martin J.; Rentzler, Joel C.  
Journal of Business v60n2 PP: 175-199 Apr 1987  
ISSN: 0021-9398 JRNL CODE: IBU

...ABSTRACT: advance from those that are poor performers. The data set

used is the monthly total rate of return on each publicly traded commodity fund in existence for the period July 1979-June 1985. Indexes of monthly return performance on other types of investments, including Standard & Poor's 500 stock index, Treasury bills, and long-term government bonds, are used for comparison. It is found that...

12/3,k/15 (Item 15 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

00277549 85-17983  
Enhancing Mean-Variance Analysis with Options  
Ritchken, Peter H.  
Journal of Portfolio Management v11n3 PP: 67-71 Spring 1985  
ISSN: 0095-4918 JRNL CODE: JPO

...ABSTRACT: sacrifice of expected returns. Attention is focused on some of the problems that arise when single - period mean -variance (MV) utility maximizers include options in their investment opportunity set. First, the consequences of allowing BS-priced options in the investment opportunity set are examined. It is shown that portfolios in the MV efficient set will almost always...

12/3,k/16 (Item 16 from file: 15)  
DIALOG(R)File 15:ABI/Inform(R)  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

00179849 82-21410  
Capital Market Integration: Some Evidence from Foreign-Controlled Securities  
Biger, Nahum  
Journal of Economics & Business v34n3 PP: 207-213 1982  
ISSN: 0278-2294 JRNL CODE: EBB

...ABSTRACT: traded within the confines of a particular national market - the Toronto Stock Exchange (TSE). Holding period returns for a group of 27 Canadian stocks and 27 foreign-controlled stocks were computed for each month during July 1973-June 1978. Portfolios were constructed, and returns on the TSE 300 (a proxy for the Canadian market) and Standard & Poor's (SP) 500 composite index were used to perform a regression analysis. Results clearly show that foreign-controlled securities traded on the TSE possess...

12/3,k/17 (Item 1 from file: 20)  
DIALOG(R)File 20:Dialog Global Reporter  
(c) 2007 Dialog. All rts. reserv.

12426384 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
Jersey Phoenix Tst - Final Results  
REGULATORY NEWS SERVICE  
August 09, 2000  
JOURNAL CODE: WRNS LANGUAGE: English RECORD TYPE: FULLTEXT  
WORD COUNT: 1685

(USE FORMAT 7 OR 9 FOR FULLTEXT)

... 20%  
The attribution analysis for the six months ended 30th June shows a modest under performance of this new benchmark. The Trust produced a return of 1.4% versus a return of 1.7% for the benchmark.  
The Board intends to continue to employ selective portfolio protection with reliance both on permanent hedges and on hedging Trust assets against

Robert Finley

specific periods of above average market risk. As part of its Group policy the Investment Adviser does not actively hedge the currency risk of holding overseas assets.

Following a year...

12/3,k/18 (Item 2 from file: 20)  
DIALOG(R)File 20:Dialog Global Reporter  
(c) 2007 Dialog. All rts. reserv.

05323678 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
The new categories defined  
FINANCIAL POST, p05  
May 15, 1999  
JOURNAL CODE: FFP LANGUAGE: English RECORD TYPE: FULLTEXT  
WORD COUNT: 1874

Here is a detailed description of the new asset - class categories in the Financial Post's monthly mutual fund performance report. The definitions are based on new criteria established by the Investment Funds Standards Committee. All funds are assigned to categories based on median values calculated from observations of fund holdings data over a three-year period. The initial analysis was performed last summer. Category membership will be reviewed each spring.

CANADIAN...

12/3,k/19 (Item 3 from file: 20)  
DIALOG(R)File 20:Dialog Global Reporter  
(c) 2007 Dialog. All rts. reserv.

03725296 (USE FORMAT 7 OR 9 FOR FULLTEXT)  
The key to building long-term wealth  
ROBERT CARTER  
FINANCIAL POST, p03  
December 02, 1998  
JOURNAL CODE: FFP LANGUAGE: English RECORD TYPE: FULLTEXT  
WORD COUNT: 1502

(USE FORMAT 7 OR 9 FOR FULLTEXT)

... long term investing.  
An analysis of Canadian stock and bond markets over a 30-year period, from January 1968 through December 1997, compared total return figures for each of the principal asset classes: stocks, bonds, and cash. Those were represented by, respectively, the Toronto Stock Exchange 300 total return index, the Scotia Capital Markets long-bond total return index, and the Scotia Capital Markets 91-Day treasury bill total return index. The total-return character of each of these investments assumes re-investment of all dividends and interest payments...

12/3,k/20 (Item 1 from file: 148)  
DIALOG(R)File 148:Gale Group Trade & Industry DB  
(c)2007 The Gale Group. All rts. reserv.

12184380 SUPPLIER NUMBER: 62303498 (USE FORMAT 7 OR 9 FOR FULL TEXT)  
Best Practices in Pension Administration.  
Greifer, Nicholas  
Government Finance Review, 16, 2, 29  
April, 2000  
ISSN: 0883-7856 LANGUAGE: English RECORD TYPE: Fulltext  
WORD COUNT: 3364 LINE COUNT: 00300

... bonds (the latter referring to dollar-denominated bonds issued

outside the United States); and

\* high- yield bonds-- benchmarked against the Salomon Brothers index of bonds deemed double-B or single -B by rating agencies.

It is important to note the Controller's Office benchmarks against not only the above indices, but also against the median performance of fund manager peer groups, broken down into asset classes, sub-classes and styles. Standard measures include time-weighted rate of return (over various time periods) and measures of risk or volatility (e.g., beta, which assesses the degree to...

12/3,K/21 (Item 2 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB  
(c)2007 The Gale Group. All rts. reserv.

08001927 SUPPLIER NUMBER: 17261330 (USE FORMAT 7 OR 9 FOR FULL TEXT)

The top performers.(Bank Performance)(Cover Story)

Spinard, William F.; Suter, Mark P.

ABA Banking Journal, v87, n7, p30(5)

July, 1995

DOCUMENT TYPE: Cover Story ISSN: 0194-5947 LANGUAGE: English

RECORD TYPE: Fulltext; Abstract

WORD COUNT: 1409 LINE COUNT: 00110

... specialized, separately chartered, subsidiaries of multi-bank holding companies, and grouped the banks in three classes according to their asset size.

To ensure that the banks provided a steady flow of high performing earnings, we considered a five-year ROA, ending December 1994, with each year equally weighted. This criteria eliminated the impact of large one-time earnings gains. The banks are ranked according to this ratio, and in the event of a tie...

12/3,K/22 (Item 3 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB  
(c)2007 The Gale Group. All rts. reserv.

07938994 SUPPLIER NUMBER: 17083454 (USE FORMAT 7 OR 9 FOR FULL TEXT)

The sensitivity in tests of the efficiency of a portfolio and portfolio performance measurement. (includes appendix)

Choi, Yoon K.

Quarterly Review of Economics and Finance, v35, n2, p187(20)

Summer, 1995

ISSN: 1062-9769 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 7981 LINE COUNT: 00665

... Ippolito (1989).

Also, the empirical analysis reveals that the efficiency of an index changes over time and inefficiency of the benchmark generates spurious performance in the Jensen measure. This result warrants a caution in choosing a benchmark index in different time periods in measuring abnormal return in portfolio performance. Further, the results support the use of the 'asset class factor model' in portfolio management.

12/3,K/23 (Item 4 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB  
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07810548 SUPPLIER NUMBER: 17002600 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Explorations into factors explaining money market returns.

Knez, Peter J.; Litterman, Robert; Scheinkman, Jose

Journal of Finance, v49, n5, p1861(22)



Dec, 1994  
ISSN: 0022-1082 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT  
WORD COUNT: 8024 LINE COUNT: 00629

... general very flat, little distortion is added by this estimation procedure. The return for a security of type  $i$  in period  $t$  denoted [Mathematical Expression Omitted] is defined as

[Mathematical Expression Omitted]

We compute weekly excess returns for each instrument by taking the difference between an instrument's total return and the weekly return on the generic overnight repo rate. (2) We examine alternative covariance matrices such as yield changes to see if they remain unchanged over the sample period. Using a stability test discussed below, we find the covariance matrix of excess returns to...

12/3,K/24 (Item 5 from file: 148)  
DIALOG(R)File 148:Gale Group Trade & Industry DB  
(c)2007 The Gale Group. All rts. reserv.

02333321 SUPPLIER NUMBER: 03793471 (USE FORMAT 7 OR 9 FOR FULL TEXT)  
Commodity price volatility: trends during 1975-84.

Clem, Andrew

Monthly Labor Review, v108, n6, 17(5)

June, 1985

CODEN: MLARA ISSN: 0098-1818 LANGUAGE: ENGLISH RECORD TYPE:

FULLTEXT

WORD COUNT: 2704 LINE COUNT: 00219

... a given monthly change for a particular commodity in a historical context.

To produce objective indices of price volatility, the values of the commodities were combined to yield unweighted averages (that is, each commodity counts the same) for various Producer Price Index stage-of-processing categories. There were two major issues to resolve: which types of commodities tend to be most volatile and what are their patterns of volatility? Does price volatility (or stability) persist for certain commodities over time? To answer the second question, the volatility index for each series was calculated for two subperiods: the 1979-81 period of high inflation and the 1982-84 period when the rate of inflation decelerated.

Volatility...

12/3,K/25 (Item 1 from file: 275)  
DIALOG(R)File 275:Gale Group Computer DB(TM)  
(c) 2007 The Gale Group. All rts. reserv.

01671572 SUPPLIER NUMBER: 15074144 (USE FORMAT 7 OR 9 FOR FULL TEXT)  
Portfolio accounting/management systems. (Buyers Guide)

Wall Street & Technology, v11, n8, p84(20)

Annual, 1994

DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 22587 LINE COUNT: 02063

... detailed reconciliation of account.

PACER

Multi-currency, multi-lingual system supporting U.S. and international security types including fixed income, equity, short term, and derivatives. Real-time on-line system with flexible reporting.

PERSYS

Performance measurement system calculates internal and time weighted rates of return over user specified time spans, compares to indices, performance attribution available.

PIVOT  
Portfolio spreadsheet allows interactive "what if" analysis, with automatic recalculation of portfolio...detailed reconciliation of account.

PACER  
Multi-currency, multi-lingual system supporting U.S. and international security types including fixed income, equity, short term, and derivatives. Real-time on-line system with flexible reporting.

PERSYS  
Performance measurement system calculates internal and time weighted rates of return over user specified time spans, compares to indices, performance attribution available.

PIVOT  
Portfolio spreadsheet allows interactive "what if" analysis, with automatic recalculation of portfolio...detailed reconciliation of account.

PACER  
Multi-currency, multi-lingual system supporting U.S. and international security types including fixed income, equity, short term, and derivatives. Real-time on-line system with flexible reporting.

PERSYS  
Performance measurement system calculates internal and time weighted rates of return over user specified time spans, compares to indices, performance attribution available.

PIVOT  
Portfolio spreadsheet allows interactive "what if" analysis, with automatic recalculation of portfolio...detailed reconciliation of account.

PACER  
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PERSYS  
Performance measurement system calculates internal and time weighted rates of return over user specified time spans, compares to indices, performance attribution available.

PIVOT  
Portfolio spreadsheet allows interactive "what if" analysis, with automatic recalculation of portfolio...detailed reconciliation of account.

PACER  
Multi-currency, multi-lingual system supporting U.S. and international security types including fixed income, equity, short term, and derivatives. Real-time on-line system with flexible reporting.

PERSYS  
Performance measurement system calculates internal and time weighted rates of return over user specified time spans, compares to indices, performance attribution available.

PIVOT  
Portfolio spreadsheet allows interactive "what if" analysis, with automatic recalculation of portfolio...

12/3,k/26 (Item 2 from file: 275)  
DIALOG(R)File 275:Gale Group Computer DB(TM)  
(c) 2007 The Gale Group. All rts. reserv.

01671570 SUPPLIER NUMBER: 15074098 (USE FORMAT 7 OR 9 FOR FULL TEXT)  
Trading department support systems. (Buyers Guide)  
Wall Street & Technology, v11, n8, p50(10)  
Annual, 1994  
DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH  
RECORD TYPE: FULLTEXT; ABSTRACT  
WORD COUNT: 10636 LINE COUNT: 00949

... detailed reconciliation of account.

PACER  
Multi-currency, multi-lingual system supporting U.S. and international security types including fixed income, equity, short

term, and derivatives. Real- time on-line system with flexible reporting.

PERSYS

Performance measurement system calculates internal and time weighted rates of return over user specified time spans, compares to indices , performance attribution available.

PIVOT

Portfolio spreadsheet allows interactive "what if" analysis, with automatic recalculation of portfolio...

12/3,K/27 (Item 3 from file: 275)

DIALOG(R)File 275:Gale Group Computer DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

01582852 SUPPLIER NUMBER: 13363890 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Portfolio accounting/management systems. (1993 edition) (Buyers Guide)

Wall Street & Technology, v10, n5, p94(19)

Jan, 1993

DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 20362 LINE COUNT: 01902

... balance sheet, income statement, detailed reconciliation of account.

Persys

Performance measurement system calculates internal and time weighted rates of return over used specified time spans, compares to indices , performance attribution available.

Pacer

Multicurrency, multilingual system supporting U.S. and international security types including fixed income, equity, short term and derivatives. Real- time on line system with flexible reporting.

Vertex

Trade order entry and allocation system providing order...

12/3,K/28 (Item 4 from file: 275)

DIALOG(R)File 275:Gale Group Computer DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

01582850 SUPPLIER NUMBER: 13357750 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Trading department support systems. (1993 edition) (Buyers Guide)

Wall Street & Technology, v10, n5, p53(11)

Jan, 1993

DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 12925 LINE COUNT: 01160

... balance, sheet, income statemen, detailed reconciliation of account.

Persys

Performance measurement system calculates internal and time weighted rates of return over used specified time spans, compares to indices , performance attribution available.

Pacer

Multicurrency, multilingual system supporting U.S. and international security types including fixed income, equity, short term, and derivatives. Realtime on line system with flexible reporting...

12/3,K/29 (Item 5 from file: 275)

DIALOG(R)File 275:Gale Group Computer DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

01259592 SUPPLIER NUMBER: 07184689 (USE FORMAT 7 OR 9 FOR FULL TEXT)

Robert Finley

**Databases boost fundamental analysis. (automation in the investment industry)**

Byramji, Homi

Wall Street Computer Review, v6, n2, p46(8)

Nov, 1988

ISSN: 0738-4343

LANGUAGE: ENGLISH

RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 3807

LINE COUNT: 00319

... backtesting software lets users test the effectiveness of fundamental strategies in two ways. The holding period returns analysis groups stocks in fractiles (such as deciles or quintiles) based on the fundamental indicator being tested, and calculates the equal weighted average total return for each fractile. In the Portfolio simulation mode, users define a buy rule and a sell rule...

12/3,K/30 (Item 1 from file: 636)

DIALOG(R)File 636:Gale Group Newsletter DB(TM)

(c) 2007 The Gale Group. All rts. reserv.

03210767 Supplier Number: 46582865 (USE FORMAT 7 FOR FULLTEXT)

**DOL Final Bulletin Defines Education Versus Advice**

Defined Contribution Plan Investing, v96, n14, pN/A

July 30, 1996

Language: English Record Type: Fulltext

Document Type: Newsletter; Professional

Word Count: 693

... diversification, dollar-cost-averaging, compounded rates of return, and tax-deferred investment; historic differences in rates of return between different asset classes based on standard market indices ; effects of inflation; estimating future retirement- income needs; determining investment- time horizons; and assessing risk tolerances.

o Asset allocation models: Providing a participant or beneficiary with

...

Robert Finley

File 2:INSPEC 1898-2007/Nov W4  
 (c) 2007 Institution of Electrical Engineers  
 File 35:Dissertation Abs Online 1861-2007/Aug  
 (c) 2007 ProQuest Info&Learning  
 File 65:Inside Conferences 1993-2007/Dec 07  
 (c) 2007 BLDSC all rts. reserv.  
 File 99:wilson Appl. Sci & Tech Abs 1983-2007/Oct  
 (c) 2007 The HW Wilson Co.  
 File 139:EconLit 1969-2007/Nov  
 (c) 2007 American Economic Association  
 File 256:TecInfoSource 82-2007/Apr  
 (c) 2007 Info.Sources Inc  
 File 474:New York Times Abs 1969-2007/Dec 09  
 (c) 2007 The New York Times  
 File 475:Wall Street Journal Abs 1973-2007/Dec 10  
 (c) 2007 The New York Times  
 File 583:Gale Group Globalbase(TM) 1986-2002/Dec 13  
 (c) 2002 The Gale Group

Set	Items	Description
S1	3540547	RETURN OR RETURNS OR PROFIT OR PROFITS OR GAIN OR GAINS OR EARN OR EARNS OR EARNINGS OR YIELD OR YIELDS OR INCOME OR REVENUE OR REVENUES OR PERFORM??? OR PROCEEDS OR PERFORMANCE
S2	244966	S1(S)(INDEX??? OR INDICES OR BENCHMARK??? OR BENCH()MARK??? OR CRITERION OR CRITERIA OR INDICATOR? ? OR MATRIX?? OR MATRICES)
S3	25775	INVESTMENT OR INVESTMENTS OR STOCKS OR BONDS OR FUTURES OR CURRENC??? OR COMMODIT??? OR SECURIT??? OR EQUITI??? OR ASSET OR ASSETS
S4	83392	CLASS OR CLASSES OR CLASSIFICATION OR CLASSIFICATIONS OR SET OR SETS OR CATEGORY OR CATEGORIES OR GROUP OR GROUPS OR KIND OR KINDS OR TYPE OR TYPES OR COLLECTION OR COLLECTIONS OR - BLOCK OR BLOCKS
S5	118986	EACH OR INDIVIDUAL?? OR SINGLE OR SINGULAR OR SEPARATE?? OR SPECIFIC OR SPECIFIED OR PARTICULAR OR DESIGNATED OR ASSIGN?? OR DISTINCT OR UNIQUE OR PLURAL??? OR MULTIPLE OR MULTIPLES - OR MULTI OR NUMEROUS OR DIFFERENT
S6	131963	MEASUR??? OR CALCULAT??? OR FIGURE??? OR COMPUTE OR COMPUTED OR DETERMIN??? OR FORMULA??? OR SCORE??? OR AVERAGE??? OR - WEIGH??? OR MEDIAN OR MEAN OR RATE OR RATES OR RATED OR RATING OR RANK OR RANKS OR RANKED OR RANKING
S7	1557	S3(12N)S4
S8	27576	S5(12N)S6
S9	164	S2(S)S7(S)S8
S10	62	S9(S)(TIME OR TIMING OR INTERVAL OR INTERVALS OR PERIOD OR PERIODS OR TIMESPAN OR TIMESPANS OR SCHEDULE OR SCHEDULED OR - SCHEDULES OR SCHEDULING)
S11	32	S10 NOT PY>2000
S12	31	RD (unique items)

12/3,K/1 (Item 1 from file: 2)  
DIALOG(R)File 2:INSPEC  
(c) 2007 Institution of Electrical Engineers. All rts. reserv.

07732596 INSPEC Abstract Number: C2000-11-1290D-075  
Title: **Equilibrium distribution of agents by types in a market, and existence of power laws**  
Author(s): Aoki, M.  
Journal: Systems, Control and Information vol.44, no.8 p.439-46  
Publisher: Inst. Syst. Control & Inf. Eng.  
Publication Date: Aug. 2000 Country of Publication: Japan  
CODEN: SSEJE3 ISSN: 0916-1600  
SICI: 0916-1600(200008)44:8L:439:EDAT;1-O  
Material Identity Number: M950-2000-009  
Language: English  
Subfile: C  
Copyright 2000, IEE

Abstract: Examines behavior of a market in which a large number of agents of different **types** trade shares of a single **asset** such as stock **index** or shares of a holding company. We refer to this type of markets as share ...

... They may employ many different types of strategies or trading rules at different points in time , that is, they may switch to different strategies at any time . Thus, clusters evolve over time stochastically. We treat share markets rather than regular stock markets in which many different types...

... and their effects on the market excess demand, and consequently on the share prices and **returns** . We apply the notion of random exchangeable partitions, due to Kingman (1978) to examine the...

... types of agents, that is two largest subgroups of agents, with the same strategy within **each** subgroup, emerge to **determine** the market-wide excess demands for the shares and hence changes in the share prices and **returns** .

12/3,K/2 (Item 2 from file: 2)  
DIALOG(R)File 2:INSPEC  
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07654635 INSPEC Abstract Number: B2000-09-8110-005  
Title: **Static and dynamic aspects in bulk power system reliability evaluations**  
Author(s): Rei, A.M.; Leite da Silva, A.M.; Jardim, J.L.; Mello, J.C.O.  
Author Affiliation: Dept. of Electr. Eng., Catholic Univ. of Rio de Janeiro, Brazil  
Journal: IEEE Transactions on Power Systems vol.15, no.1 p.189-95  
Publisher: IEEE,  
Publication Date: Feb. 2000 Country of Publication: USA  
CODEN: ITPSEG ISSN: 0885-8950  
SICI: 0885-8950(200002)15:1L:189:SDAB;1-Y  
Material Identity Number: J607-2000-001  
U.S. Copyright Clearance Center Code: 0885-8950/2000/\$10.00  
Language: English  
Subfile: B  
Copyright 2000, IEE

...Abstract: concepts and evaluation techniques for composite generation and transmission reliability assessment, in order to provide **performance** measures considering both static (adequacy) and dynamic (security) consequences of the disturbances, which may occur...  
... a Monte Carlo chronological or sequential simulation. For the transient

stability analysis, a method combining time simulation and transient energy function is used. The IEEE-RTS (Reliability Test System) is first...

... aspects, static and dynamic, and then used to test the proposed methodology. The usual reliability indices, e.g. LOLP, are separately calculated for measuring adequacy and security. They are also decomposed to capture the contributions of various types of failures considered; phase faults, etc.

12/3,K/3 (Item 3 from file: 2)

DIALOG(R)File 2:INSPEC

(C) 2007 Institution of Electrical Engineers. All rts. reserv.

07616514 INSPEC Abstract Number: C2000-07-1290D-057

Title: Risk sensitive asset allocation

Author(s): Bielecki, T.R.; Pliska, S.R.; Sherris, M.

Author Affiliation: Dept. of Math., Northeastern Illinois Univ., Chicago, IL, USA

Journal: Journal of Economic Dynamics and Control vol.24, no.8 p. 1145-77

Publisher: Elsevier,

Publication Date: July 2000 Country of Publication: Netherlands

CODEN: JEDCDH ISSN: 0165-1889

SICI: 0165-1889(200007)24:8L:1145:RSAA;1-M

Material Identity Number: A637-2000-004

U.S. Copyright Clearance Center Code: 0165-1889/2000/\$20.00

Language: English

Subfile: C

Copyright 2000, IEE

Abstract: This paper develops a continuous time modeling approach for making optimal asset allocation decisions. Macroeconomic and financial factors are explicitly modeled as Gaussian stochastic processes which directly affect the mean returns of the assets. We employ methods of risk sensitive control theory, thereby using an infinite...

... natural and features the long run expected growth rate and the asymptotic variance as two measures of performance, analogous to the mean return and variance, respectively, in the single period Markowitz model. The optimal strategy is a simple function of the factor levels, and, even...

... be obtained, as is illustrated by an example where the only factor is a Vasicek-type interest rate and where there are two assets: cash and a stock index. The methods are further illustrated by studies of two data sets: US data with two assets and up to three factors, and Australian data with three assets and three factors.

12/3,K/4 (Item 4 from file: 2)

DIALOG(R)File 2:INSPEC

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07504175 INSPEC Abstract Number: B2000-03-8110C-117, C2000-03-7410B-142

Title: Risk-based transient stability assessment

Author(s): Van Acker, V.; McCalley, J.D.; Vittal, V.; Pecas Lopes, J.A.

Author Affiliation: Dept. of Electr. & Comput. Eng., Iowa State Univ., Ames, IA, USA

Conference Title: PowerTech Budapest 99. Abstract Records. (Cat. No.99EX376) p.235

Publisher: IEEE, Piscataway, NJ, USA

Publication Date: 1999 Country of Publication: USA xviii+308 pp.

ISBN: 0 7803 5836 8 Material Identity Number: XX-1999-00599

U.S. Copyright Clearance Center Code: 0 7803 5836 8/99/\$10.00

Conference Title: Proceedings of 1999 PowerTech Conference  
Conference Date: 29 Aug.-2 Sept. 1999 Conference Location: Budapest,  
Hungary  
Language: English  
Subfile: B C  
Copyright 2000, IEE

...Abstract: generator caused by an out of step condition. while calculating the probability, the transient stability performance of the system needs to be quantified for several fault location and fault types. For this purpose the transient stability index (TSI) is used. This index is based on the transient energy components calculated at each step of a time domain simulation. It allows a fast and accurate measurement of the degree of stability of...

... is the risk equivalent of the traditional it nomograms: instead of presenting the N-1 security boundaries, it shows contours of equal risk. Both type of plots must be updated when operating conditions change. A large number of risk values are required in real time to update the plots. As a result of the numerous time domain simulations, the calculation process becomes very heavy. To speed up the process, a neural network has been trained to predict the stability index of the system given a fault of a certain type at a certain location under the current operating conditions. This neural network is used to replace the slower time-domain simulation. To illustrate the usefulness of risk-based transient assessment, a few applications are...

12/3,K/5 (Item 5 from file: 2)  
DIALOG(R)File 2:INSPEC  
(c) 2007 Institution of Electrical Engineers. All rts. reserv.

07437741 INSPEC Abstract Number: C2000-01-1290D-076  
Title: A modified internal rate of return model for capital rationing in project selection  
Author(s): Akpan, E.O.P.  
Author Affiliation: Dept. of Project Manage. Technol., Fed. Univ. of Technol., Owerri, Nigeria  
Journal: Production Planning and Control vol.10, no.8 p.809-14  
Publisher: Taylor & Francis,  
Publication Date: Dec. 1999 Country of Publication: UK  
CODEN: PPCOEM ISSN: 0953-7287  
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Material Identity Number: 0556-1999-008  
U.S. Copyright Clearance Center Code: 0953-7287/99/\$12.00  
Language: English  
Subfile: C  
Copyright 1999, IEE

...Abstract: viable projects depends on the availability of funds, and this too is a function of time, interest rate and risk factors among others. Factors such as these would lead to limited fund availability, which would necessitate capital rationing. Linear/integer programming and profitability index are often used to tackle this problem for optimal solution. A third approach utilizing a modified internal rate of return (IRR) is proposed. To overcome the difficulty usually encountered in calculating IRR, a small program...

... this paper casts doubts as to the validity of the solution derived from it, as different discount rates seem to produce very conflicting results from the same set of investment options. This is also applicable to profitability index. While efforts are being made to correct these lapses, the modified IRR model has been found useful in arriving at an optimum solution both for the single-period as well as for the multi-stage situation.



12/3,K/6 (Item 6 from file: 2)

DIALOG(R)File 2:INSPEC

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06774326 INSPEC Abstract Number: B9801-0170E-023

Title: The operating curve: a method to measure and benchmark manufacturing line productivity

Author(s): Aurand, S.S.; Miller, P.J.

Author Affiliation: IBM Consulting Group, Charlotte, NC, USA

Conference Title: 1997 IEEE/SEMI Advanced Semiconductor Manufacturing Conference and Workshop. Theme - The Quest for Semiconductor Manufacturing Excellence: Leading the Charge into the 21st Century. ASMC Proceedings (Cat. No.97CH36089) p.391-7

Publisher: IEEE, New York, NY, USA

Publication Date: 1997 Country of Publication: USA vi+460 pp.

ISBN: 0 7803 4050 7 Material Identity Number: XX97-02429

U.S. Copyright Clearance Center Code: 0 7803 4050 7/97/\$10.00

Conference Title: 1997 IEEE/SEMI Advanced Semiconductor Manufacturing Conference and Workshop ASMC 97 Proceedings

Conference Sponsor: Semicond. Equipment & Mater. Int. (SEMI); IEEE; IEEE Electron Devices Soc.; IEEE Components, Packaging & Manuf. Technol. Soc

Conference Date: 10-12 Sept. 1997 Conference Location: Cambridge, MA, USA

Language: English

Subfile: B

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Abstract: Every factory needs to benchmark and track its productivity level over time to remain competitive in today's marketplace. Two fundamental indicators of factory productivity are product cycle time and asset utilization, which are mathematically related to one another. The IBM Consulting Group has developed a methodology called the Operating Curve that uses these two indicators to benchmark and predict a manufacturing line's performance. With this methodology, a line's performance over any time period is measured using two parameters: the line's overall cycle time performance and the line's overall throughput performance. Each parameter is then measured against the line's theoretical best possible performance for each metric, resulting in the line's Operating Point for the time period. These two parameters are also used to compute the line's Performance Index for the time period, a measure of the line's overall level of maturity. When applying this methodology, a line's actual performance is measured using historical data, and required future performance is estimated using data from the company's business or strategic plan. The Operating Curve...

12/3,K/7 (Item 7 from file: 2)

DIALOG(R)File 2:INSPEC

(c) 2007 Institution of Electrical Engineers. All rts. reserv.

06644631 INSPEC Abstract Number: C9709-1290D-044

Title: Ranked market information as a stock return indicator

Author(s): Miranda, F.G.; Knif, J.; Hogholm, K.

Author Affiliation: Swedish Sch. of Econ. & Bus. Adm., Helsinki, Finland

Conference Title: Proceedings of the IEEE/IAFE 1997 Computational Intelligence for Financial Engineering (CIFER) (Cat. No.97TH8304) p. 195-201

Publisher: IEEE, New York, NY, USA

Publication Date: 1997 Country of Publication: USA x+307 pp.

ISBN: 0 7803 4133 3 Material Identity Number: XX97-01743

Conference Title: Proceedings of the IEEE/IAFE 1997 Computational Intelligence for Financial Engineering (CIFER)

Conference Sponsor: IEEE Neural Network Council; Int. Assoc. Financial

Eng

Conference Date: 24-25 March 1997 Conference Location: New York City, NY, USA

Language: English

Subfile: C

Copyright 1997, IEE

**Abstract:** The paper is set up to evaluate, firstly, whether rankings of individual stocks according to some financial indicator contain additional information in excess of the information already contained in the levels of the indicators with respect to predictability of future returns. Secondly, we are interested in the relation between the predictive impact of the indicators and the state of the market at the time the predictions are made. Using monthly financial market information on the individual stocks in the S&P500 Index, for the period 1975-1993, we find that especially the filtered information contained in rankings according to the market indicators explain a significant part of the cross-sectional variation in future returns. Generally, the unconditional impact of the indicators seem to be unstable over time. However, for some of the indicators we map a clear relationship between the impact of the indicator and the specific market condition. This relationship is especially strong for the impact of ranked volatility.

12/3,K/8 (Item 8 from file: 2)

DIALOG(R)File 2:INSPEC

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04986591 INSPEC Abstract Number: B91066519, C91065853

**Title:** Reliability assessment of the operational functions of a power system control center

**Author(s):** Wang, L.; Gelberger, P.P.; Ramani, N.

**Author Affiliation:** Ontario Hydro, Toronto, Ont., Canada

**Conference Title:** Third International Conference on Probabilistic Methods Applied to Electric Power Systems (Conf. Proc. No.338) p.229-34

**Publisher:** IEE, London, UK

**Publication Date:** 1991 **Country of Publication:** UK xii+322 pp.

**ISBN:** 0 85296 513 3

**Conference Sponsor:** IEE

**Conference Date:** 3-5 July 1991 **Conference Location:** London, UK

**Language:** English

**Subfile:** B C

...Abstract: a modern power system. Ontario Hydro's new SCC is designed to carry out several sets of functions, such as real-time monitoring, security and economic assessments of system operations, etc. The author demonstrates the application of probability methods to assess the overall reliability of the SCC facilities in carrying out these functions. The computed performance indices were compared with a set of specified targets. The selection of SCC functional reliability indices and performance targets, the reliability assessment approaches, and the results of the assessment are summarized.

12/3,K/9 (Item 9 from file: 2)

DIALOG(R)File 2:INSPEC

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03491030 INSPEC Abstract Number: D85002104

**Title:** Stock selection software boosts security analysis

**Author(s):** Brennan, P.J.

**Journal:** Wall Street Computer Review vol.2, no.9 p.81-3

**Publication Date:** July 1985 **Country of Publication:** USA

**CODEN:** WSCRDQ **ISSN:** 0738-4343

**Language:** English

Subfile: D

...Abstract: stocks they might own or follow. It is a reporting format that incorporates 30 investment criteria for each stock. The data can be used item by item or in combination to build relative rankings of stocks in relation to one another, to industry groups, or to the market as a whole. The client may have up to 703 stocks ranked on a combination of factors or by individual factors such as current yield, market value and implied total return. Equiview is essentially a combination of investment strategies based on intuitive, yet sensible, premises, many of which have produced good returns over extended periods.

12/3,K/10 (Item 10 from file: 2)  
DIALOG(R)File 2:INSPEC  
(c) 2007 Institution of Electrical Engineers. All rts. reserv.

02604352 INSPEC Abstract Number: C80035915  
Title: A computer-assisted examination resource  
Author(s): Steele, A.A.; McCumber, M.J.; Davis, P.J.; Burford, T.; Rens, F.  
Author Affiliation: Dept. of Medicine, State Univeristy of New York, Buffalo, NY, USA  
Journal: Computer Programs in Biomedicine vol.11, no.3 p.238-48  
Publication Date: June 1980 Country of Publication: Netherlands  
CODEN: COPMBU ISSN: 0010-468X  
Language: English  
Subfile: C

...Abstract: system which consists of access, executive, author-instruction, student and statistics subsystems. These subsystems guarantee security of the data base, generate examinations according to category, difficulty and format (true-false, multiple choice, case history), generate practice sessions for students and...

... results of examination and self-test sessions. The program is directed primarily toward evaluation of performance and instruction in the clinical disciplines; in this setting it is desirable to develop a sequence of unique, equally weighted examinations throughout the academic year and, at the same time, encourage mastery of core material encompassed in the data base. MICHELE is written in CDC FORTRAN IV and utilizes an indexed sequential file organization for the data.

12/3,K/11 (Item 1 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

01689129 ORDER NO: AAD99-19572  
OPERATIONALIZING SUSTAINABLE RESIDENTIAL DEVELOPMENT (HOUSING, FLORIDA)  
Author: GROSSKOPF, KEVIN ROY  
Degree: PH.D.  
Year: 1998  
Corporate Source/Institution: UNIVERSITY OF FLORIDA (0070)  
Source: VOLUME 60/02-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 268. 221 PAGES

...qualitative terms, <italic>life-cycle cost models</italic> assessing the energy and water resource minimization performance and subsequent economic return on investment (ROI) of more than fifty interdependent sustainable alternatives were developed. A range of ROI variance for each alternative was calculated by manipulating projected energy and watergy interest and discount rates. The range of life-cycle ROIs for each alternative was then compared to <italic>market survey assessments</italic>, which modeled the consumer minimal attractive rate of

return (MARR). Data sets were generated to compare and contrast the market elasticity for sustainable alternatives, categorized by capital cost recovery (break-even point) at 10, 15, 20 and 25 year intervals and ordered within each category by savings-to-investment ratio (SIR). Finally, a decision analysis matrix was then constructed using the data sets from the life-cycle cost models and market survey assessments to select sustainable alternatives based on regional economic, climatic and demographic criteria. The intent of the decision matrix was to satisfy an industry need for a simple "score-card" that would...

12/3,K/12 (Item 2 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

01676716 ORDER NO: AAD99-10643  
ESSAYS IN FINANCIAL ECONOMICS (MANAGERIAL COMPENSATION, OWNERSHIP  
STRUCTURE, HIGH-YIELD BONDS)  
Author: NALDI, MARCO  
Degree: PH.D.  
Year: 1998  
Corporate Source/Institution: COLUMBIA UNIVERSITY (0054)  
Source: VOLUME 59/11-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 4238. 92 PAGES

...a simple methodology that relies on the Arbitrage Pricing Theory (APT) and is intended to separate interest-rate factors from non-interest-rate factors in the return process of high-yield bonds. Then, we identify a set of proxies for non-interest-rate factors by studying a unique data set of high-yield issues. A time-series approach is employed to estimate factor loadings for several high-yield portfolios with markedly different risk-return profiles. We find that a rather parsimonious model specification captures a significant fraction of time-series variability and explains cross-sectional differences in expected returns. Our study also suggests that index trading may play an important role in designing effective hedging strategies for high-yield investors.

12/3,K/13 (Item 3 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
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01278125 ORDER NO: AAD93-06729  
BOND FUND PERFORMANCE (MUTUAL FUNDS)  
Author: BLAKE, CHRISTOPHER ROBERT  
Degree: PH.D.  
Year: 1992  
Corporate Source/Institution: NEW YORK UNIVERSITY, GRADUATE SCHOOL OF  
BUSINESS ADMINISTRATION (0868)  
Source: VOLUME 53/11-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 4019. 165 PAGES

...stems from the lack heretofore of extant research in the area of bond mutual fund performance, coupled with the enormous growth in the bond fund sector of the mutual fund industry...

...The purposes of this dissertation are to develop a quality data base of bond fund returns that is specifically designed for time-series performance analysis, to examine the issues of consistency and predictability of unadjusted and adjusted performance metrics, to analyze bond fund performance across linear and non-linear single- and multi-index performance models, and to examine relationships between performance models and actual portfolio composition of bond funds. The scope of this dissertation includes the development and analyses of

relative performance measures, but excludes the development of equilibrium pricing models for bond funds. Both parametric and non-parametric methodologies are employed. The performance of eighty-four non-municipal and municipal bond funds over a ten-year sample period is examined using monthly returns. Evidence is presented for consistency and predictability of unadjusted risk and correlation performance metrics; no such evidence is found for unadjusted or adjusted returns. Adjusted returns are found to be consistently negative on average, regardless of the indices used in the performance model or even of the form of the model (linear or non-linear). Unlike equity funds, bond fund performance measurement is found to be insensitive to the benchmark or benchmarks used. A non-linear model is shown to produce weights that closely match actual composition weights averaged over time and across funds. Evidence is presented that indicates that, for each maturity investment category, the ratio of a fund's duration to the index duration is positively related to the ratio of the non-linear model weight and the...

12/3,k/14 (Item 4 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
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01238115 ORDER NO: AAD92-26862  
OPTIMAL DYNAMIC HEDGING STRATEGIES WITH FINANCIAL FUTURES CONTRACTS USING  
NONLINEAR CONDITIONAL HETEROSKEDASTIC MODELS  
Author: CHAN, ANTHONY TUCK-KWAI  
Degree: PH.D.  
Year: 1992  
Corporate Source/Institution: THE UNIVERSITY OF MICHIGAN (0127)  
Source: VOLUME 53/05-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 1612. 195 PAGES

...are priced only because of the existence and the prevailing price levels of some underlying securities. They fall into two main categories, namely, futures contracts and options. Both of these can be effectively used as hedging tools. In this...

...strategy from a systems science perspective. By defining the wealth of an investor as a time-varying system state variable to be controlled, a dynamic hedging strategy is viewed as a...

...conditional heteroskedastic (ARCH) models, is used to describe the stochastic nature of price movements. Control performance is measured with a quadratic performance index defined as the mean squared-deviations of the actual growth-path of wealth from a specified target track. The optimal dynamic hedging strategy for the simplest case of a single-security...

12/3,k/15 (Item 5 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
(c) 2007 ProQuest Info&Learning. All rts. reserv.

01197703 ORDER NO: AAD92-03428  
ASSET ALLOCATION METHODOLOGIES: AN EMPIRICAL INVESTIGATION (INVESTMENT)  
Author: BHARATI, RAKESH CHANDRA  
Degree: PH.D.  
Year: 1991  
Corporate Source/Institution: INDIANA UNIVERSITY (0093)  
Source: VOLUME 52/08-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 3014. 225 PAGES

...directly observable. The inference of these input can be performed under widely differing assumptions.

We formulate different estimation methodologies which range from

constant expected return and variance-covariance matrix assumption to permitting time-varying expected returns and variance-covariance matrix. In addition, some very simplistic methodologies based on the yield spread of the Moody's AAA rated bonds over the dividend yield of the S&P Composite Index and the ratio of the yields of Moody's BAA and AAA rated bonds (confidence index) are attempted.

The asset classes used are Large Stocks, Small Stocks, Corporate Bonds, Long-Term as well as Intermediate-Term Government Bonds. The risk-free asset is also...

12/3,K/16 (Item 6 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
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1078965 ORDER NO: AAD89-25702  
**INFORMATION CONTENT OF BOND RATINGS**  
Author: SEYYED, FAZAL JAWAD  
Degree: PH.D.  
Year: 1989  
Corporate Source/Institution: UNIVERSITY OF ARKANSAS (0011)  
Source: VOLUME 50/07-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 2136. 208 PAGES

...downgraded by Moody's in the refinement process. The remaining 177 issues constituted the control group bonds. The yield premium on upgraded and downgraded bonds was compared to the benchmark yield premium for control group bonds over a 22 week test period. The average differential yield premium (ADYP) was used as a benchmark to evaluate market reaction to rating refinements. The ADYPs were found to be significantly different from zero for the entire test period, including the period prior to the refinement announcement. Furthermore, the pre-announcement ADYPs were not significantly different from...

12/3,K/17 (Item 7 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
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1068716 ORDER NO: AAD89-16765  
**A MULTICRITERIA/GOAL PROGRAMMING APPROACH TO RECOGNIZING RISK AVERSION AND FUTURE PRICE UNCERTAINTY IN TIMBER HARVEST SCHEDULING MODELS**  
Author: LILIEHOLM, ROBERT JOHN  
Degree: PH.D.  
Year: 1988  
Corporate Source/Institution: UNIVERSITY OF CALIFORNIA, BERKELEY (0028)  
Source: VOLUME 50/04-B OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 1177. 388 PAGES

A linear timber harvest scheduling model was modified to recognize risk averse behavior and future price uncertainty. The resulting multi-criteria/goal programming formulation utilized an expected value-income variation approach to identify minimum-risk harvest schedules for different levels of expected present net worth (EPNV). The minimum-risk frontier derived by...

...risk and higher EPNVs. Identifying such tradeoffs are desirable since the utility of risk averse individuals is a function of both EPNV and risk.

The model calculated EPH from weighted vectors of price/cost coefficients called price futures. Each price future specifies a unique set of prices and costs occurring over the planning horizon. Before solving the model, a subjective...

12/3,K/18 (Item 8 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
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1052390 ORDER NO: AAD81-17091  
**IDLE FUND INVESTMENT PRACTICES OF WAYNE COUNTY SCHOOL DISTRICTS**  
Author: PROVOST, KEITH ORRIN  
Degree: ED.D.  
Year: 1981  
Corporate Source/Institution: WAYNE STATE UNIVERSITY (0254)  
Source: VOLUME 42/02-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 545. 158 PAGES

...determine their investment practices. In addition their investment schedules were examined and analyzed.

These investment **schedules** and their resultant **yields** were compared to an investment model that had been developed under the **criterion** of **income** maximization. The model was constructed using average interest rates available April 30, 1978 for major **types** of **investments** allowable under section 1223 of the School Code of 1976 in April, 1978. A ninety day investment **period** was considered and the resultant effects of the compounding of short term interest rates throughout the ninety day **period**. The net result was the identification of an investment pattern which had the highest **yield** at the end of ninety days. The annualized compounded rate was the standard against which individual school district investments were compared.

When the individual school district investment schedules were examined a...

12/3,K/19 (Item 9 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online  
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0971123 ORDER NO: AAD87-27853  
**EQUITY RETURNS TO REGISTERED CORPORATE INSIDERS AND THE INFORMATIONAL ASYMMETRY OF INSIDER TRADING**  
Author: PACKER, JAMES HENRY, III  
Degree: D.B.  
Year: 1987  
Corporate Source/Institution: LOUISIANA TECH UNIVERSITY (0109)  
Source: VOLUME 48/09-A OF DISSERTATION ABSTRACTS INTERNATIONAL.  
PAGE 2411. 112 PAGES

...a "small-firm effect" existed in insider trading.

The study included the following steps: (1) **Collection** of trade from the Official Summary of **Security** Transactions and Holdings (SEC) for a random sample of 100 AMEX and 100 NYSE firms for 12 sample months from the **period** 1982-1984. (2) The sample of 2,294 trades was partitioned into buyer and seller...

...Sample partitioning by stock exchange listing and by average size of firm equity over the **period** was also conducted. (3) **Average** and cumulative **average** prediction errors were calculated for each portfolio sample utilizing the **single index** market model, daily stock **returns** data from the CRSP file, the CRSP value-weighted **index**, the cumulative prediction error procedure (CPE), and a 181 trade day event window. All prediction errors (average and cumulative) were tested for statistical significance. Nominal rankings of abnormal **returns** to categories of insiders and equity-sized categories were conducted with the nonparametric Friedman test...

12/3,K/20 (Item 10 from file: 35)  
DIALOG(R)File 35:Dissertation Abs Online

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897712 ORDER NO: AAD85-24566

ON THE PRICING OF RISKY CORPORATE DEBT (BOND, DEFAULT)

Author: FONS, JEROME SWITZER

Degree: PH.D.

Year: 1985

Corporate Source/Institution: UNIVERSITY OF CALIFORNIA, SAN DIEGO (0033)

Source: VOLUME 46/09-A OF DISSERTATION ABSTRACTS INTERNATIONAL.

PAGE 2766. 146 PAGES

...This study represents one of the first serious attempts at explaining the relationship between the rate of return on different default risk classes of corporate debt and the rates of default experienced by those classes. A variable designed to represent a moving measure of total corporate defaults is shown to be correlated with two forms of bond return --the yield to maturity and the monthly holding period yield. On the basis of this correlation, we are able to gauge the extent to which bonds of different risk classes are priced in a default-risk-neutral fashion. Our results indicate that, except for the holding period yields of investment grade corporate debt, all forms of pricing imply, on average, returns that more than compensate the investor for losses due to defaults. This premium is shown to be uncorrelated with a market index variable, suggesting that default risk dominates portfolio effects.

The pricing of corporate debt, based on...

12/3,K/21 (Item 11 from file: 35)

DIALOG(R)File 35:Dissertation Abs Online

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748656 ORDER NO: AAD81-14340

STATIONARITY AND STABILITY OF MARKET RISK MEASURES

Author: MODANI, NAVAL KISHORE

Degree: PH.D.

Year: 1980

Corporate Source/Institution: UNIVERSITY OF SOUTH CAROLINA (0202)

Source: VOLUME 42/01-A OF DISSERTATION ABSTRACTS INTERNATIONAL.

PAGE 290. 216 PAGES

...surrogates exhibit stationarity and stability? what is the influence of the length of estimation/forecasting period, portfolio size, and market phase on these properties? Is the stationarity of risk measures of bonds different than those of common stock?

Based on Spearman rank correlations and transition matrices, this study identified three relatively distinct groups of risk surrogates in terms of their stationarity. The seven proxies in the first...

...interquartile deviation (SIQD), standard deviation ((sigma)), mean absolute deviation (MAD), semivariance based on mean asset return (SV1), semivariance based on mean risk-free return (SV2), and lower confidence limit (LCL)--exhibit higher levels of stationarity than the other seven...  
...generally nonstationary. This nonstationarity persists when factors such as the length of the estimation/forecast periods, portfolio size, market phase, and differencing interval are varied. Therefore, usefulness of historical data in predicting comparative asset riskiness is relatively higher for the first group than for the second group. To the extent the risk measures in the second group are behaviorally important, predictions about...

12/3,K/22 (Item 1 from file: 139)

DIALOG(R)File 139:EconLit

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845418

**TITLE: Risk and Return in the Spanish Stock Market**

**AUTHOR(S):** Sentana, Enrique

**AUTHOR(S) AFFILIATION:** Unlisted

**PUBLICATION INFORMATION:** Financial Markets Group, FMG Discussion Papers

**PUBLICATION DATE:** 1995

**AVAILABILITY:** <http://fmq.lse.ac.uk/pdfs/dp212.pdf>

**DOCUMENT TYPE:** Working Paper

**ABSTRACT INDICATOR:** Abstract

**ABSTRACT:** In this paper we use Spanish data to test the restrictions that a dynamic APT- type asset pricing model imposes on the risk- return relationship. For monthly returns on ten size-ranked portfolios and a value- weighted index , we find that those restrictions are rejected for different versions of the model over the period 1963-1992 , as well as over two subsamples. the evidence for the conditional models suggests...

12/3,k/23 (Item 2 from file: 139)

DIALOG(R)File 139:EconLit

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832137

**TITLE: How well Does the CPI Serve as an Index of Inflation for Older Age Groups?**

**AUTHOR(S):** Denton, Frank T.; Spencer, Byron G.

**AUTHOR(S) AFFILIATION:** Unlisted; Unlisted

**PUBLICATION INFORMATION:** McMaster University, Quantitative Studies in Economics and Population Research Reports **PAGES:** 30 pages

**PUBLICATION DATE:** 1997

**DOCUMENT TYPE:** Working Paper

**ABSTRACT INDICATOR:** Abstract

**ABSTRACT:** The issue of whether the official Statistics Canada Consumer Price Index provides an adequate measure of inflation for the elderly population is investigated. Price indexes are calculated for older households using weights from the Family Expenditure Survey. The indexes are calculated for the period 1949-96 with 11 categories of commodities and services, and for 1979-96 with 26 categories . Separate indexes are calculated for a range of age groups, for three types of households, and for lower- income households as well as households at all income levels combined. In all cases the calculated index series are very close to the official CPI series.

12/3,k/24 (Item 3 from file: 139)

DIALOG(R)File 139:EconLit

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724658

**TITLE: Textiles as Articles of Consumption in Flemish Towns, 1330 - 1575**

**AUTHOR(S):** Munro, John H.

**AUTHOR(S) AFFILIATION:** Unlisted

**PUBLICATION INFORMATION:** University of Toronto, Department of Economics, Working Papers

**PUBLICATION DATE:** 2000

**AVAILABILITY:**

<http://www.chass.utoronto.ca/ecipa/archive/UT-ECIPA-MUNRO-98-04.pdf>>URL</a>

**DOCUMENT TYPE:** Working Paper

**ABSTRACT INDICATOR:** Abstract

...**ABSTRACT:** the draperies leg,sres were probably the more important in

terms of employment and export revenues ; but during the intervening 14th and 15th centuries radical changes in European market structures, transport...

... their relative values, i.e. costs to an urban Flemish craftsman consumer, by using various sets of urban wage and commodity price data that I have collected from archival sources in the Low Countries. In particular, for the period 1350-1500, I have constructed a Flemish Basket of Consumables Price Index , modelled on the well known English index of Phelps Brown & Hopkins, splicing this Flemish commodity-price index to a similar index for Brabant constructed by Herman Van der wee, for the 16th century. I have thus...

...to the 1560s; similarly to buy says in the 16th century; and I have also computed the value of each broadcloth or say in terms of the value of these commodity baskets (i.e. how...

12/3,K/25 (Item 4 from file: 139)  
DIALOG(R)File 139:EconLit  
(c) 2007 American Economic Association. All rts. reserv.

541287

**TITLE:** Ranked Market Information as a Stock Return Indicator  
**AUTHOR(S):** Knif, Johan; Hogholm, Kenneth; Miranda, Fernando Gonzalez  
**AUTHOR(S) AFFILIATION:** Swedish School of Econ & Business Administration;  
Swedish School of Econ & Business Administration; Swedish School of  
Econ & Business Administration  
**JOURNAL NAME:** Liiketaloudellinen Aikakauskirja,  
**JOURNAL VOLUME & ISSUE:** 49 2,  
**PAGES:** 233-44  
**PUBLICATION DATE:** 2000  
**AVAILABILITY:** <http://lta.hse.fi/>  
**ISSN:** 0024-3469  
**DOCUMENT TYPE:** Journal Article  
**ABSTRACT INDICATOR:** Abstract

**ABSTRACT:** The paper is set up to evaluate, firstly, whether rankings of individual stocks according to some financial indicator contain additional information in excess of the information already contained in the levels of the indicators with respect to predictability of future returns . Secondly, we are interested in the relation between the predictive impact of the indicators and the state of the market at the time the predictions are made. Using monthly financial market information on the individual stocks in the S&P500 Index , for the period 1975-93, we find that especially the filtered information contained in rankings according to the market indicators explain a significant part of the cross-sectional variation in future returns . Generally, the unconditional impact of the indicators seem to be unstable over time . However, for some of the indicators we map a clear relationship between the impact of the indicator and the specific market condition. This relationship is especially strong for the impact of ranked volatility.

12/3,K/26 (Item 5 from file: 139)  
DIALOG(R)File 139:EconLit  
(c) 2007 American Economic Association. All rts. reserv.

511673

**TITLE:** Volatility and Jump Risk in Korean Financial Markets  
**AUTHOR(S):** Kim, Myung-Jig; Chang, Kook-Hyun  
**AUTHOR(S) AFFILIATION:** Hanyang U and U AL; Kwangju U  
**JOURNAL NAME:** Journal of Economic Research,  
**JOURNAL VOLUME & ISSUE:** 1 2,

PAGES: 349-68  
PUBLICATION DATE: 1996  
ISSN: 1226-4261  
DOCUMENT TYPE: Journal Article  
ABSTRACT INDICATOR: Abstract

ABSTRACT: Occasional jumps, in addition to the conditional variance, become more prominent as the financial time series are recorded in a finer interval. This paper extends the Harvey, Ruiz and Sentana (1992) and Kim, Oh and Brooks (1994) models to admit both the conditional variance and transient jump in asset returns and a group of returns and applies these models to the Korean financial time series. Data cover the daily KOSPI index, the value-weighted index of about 720 securities listed on the Korea Stock Exchange, three sub-indices that are sorted by capital size and certificate of deposit (CD) rates, the short-term interest rates. A particular attention is paid to the test for the presence of common jump risk and persistence in Korean stock market. This paper finds that not only these two time series characteristics are present in the individual daily stock indices, but also they are common across portfolios.

12/3,K/27 (Item 6 from file: 139)  
DIALOG(R)File 139:EconLit  
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509297

TITLE: The Changing Economic Status of U.S. Disabled Men: Trends and Their Determinants, 1982-1991

AUTHOR(S): Haveman, Robert, et al.  
AUTHOR(S) AFFILIATION: La Follette Institute of Public Affairs, U WI  
JOURNAL NAME: Empirical Economics,  
JOURNAL VOLUME & ISSUE: 24 4,  
PAGES: 571-98  
PUBLICATION DATE: 1999  
AVAILABILITY: <http://www.springerlink.com/link.asp?id=102505>  
ISSN: 0377-7332  
DOCUMENT TYPE: Journal Article  
ABSTRACT INDICATOR: Abstract

...ABSTRACT: of men who began receiving Social Security Disability Insurance benefits in 1980-81 from the time just after they became beneficiaries (in 1982) to 1991. We present measures of the economic well-being of disabled individuals and their nondisabled peers as indicators of the relative economic position of these two groups. These measures also provide an intertemporal...

... persons and their nondisabled peers age and retire. We first show several economic well-being indicators for new male recipients of disability benefits in 1982 and 1991. We then compare their...

... with disabilities to those without disabilities and distinguish different age and educational levels within the groups. We conclude by assessing the antipoverty effectiveness of Social Security income support for both younger and older male SSDI recipients.

12/3,K/28 (Item 7 from file: 139)  
DIALOG(R)File 139:EconLit  
(c) 2007 American Economic Association. All rts. reserv.

493980

TITLE: The tax/benefit position of employees, 1997

AUTHOR(S): Organisation for Economic Co-operation and Development  
PUBLICATION INFORMATION: 1998 edition. Paris and Washington, D.C.:  
Author, PAGES: 379

PUBLICATION DATE: 1999  
ISBN: 92-64-05833-8  
DOCUMENT TYPE: Book  
ABSTRACT INDICATOR: Abstract

...ABSTRACT: employees in all twenty-nine member countries of the OECD, taking into account the personal income tax, social security contributions paid by employers and employees, and cash benefits received by families with children. For each OECD country, presents tables listing amounts of taxes, social security contributions, and benefits for eight family types, which differ by income level and household composition, as well as the resulting average and marginal tax rates. Provides descriptive summaries of the tax/benefit system of each country, covering central/federal-government income taxes, tax reliefs, and tax schedules; state and local income taxes; compulsory social security contributions by program; universal cash transfers related to marital status or children; and recent changes in the tax/benefit system. No index.

12/3,K/29 (Item 8 from file: 139)  
DIALOG(R)File 139:EconLit  
(c) 2007 American Economic Association. All rts. reserv.

372248

TITLE: Riesgo y rentabilidad en el mercado de valores español. (with English summary.)

AUTHOR(S): Sentana, Enrique  
AUTHOR(S) AFFILIATION: CEMFI, LSE Financial Markets Group and CEPR  
JOURNAL NAME: Moneda y Credito,  
JOURNAL VOLUME & ISSUE: 0 200,  
PAGES: 133-60  
PUBLICATION DATE: 1995  
ISSN: 0026-959X  
DOCUMENT TYPE: Journal Article  
ABSTRACT INDICATOR: Abstract

ABSTRACT: In this paper we use Spanish data to test the restriction that a dynamic APT-type asset pricing model impose on the risk-return relationship. For monthly returns on ten size-sorted portfolios and a value-weighted index, we find that those restrictions are rejected by the data for different versions of the model over the period 1963-92, as well as over two subsamples. The evidence for the conditional model suggests...

12/3,K/30 (Item 9 from file: 139)  
DIALOG(R)File 139:EconLit  
(c) 2007 American Economic Association. All rts. reserv.

329005

TITLE: Techniques for measuring income inequality: An application to Thailand

AUTHOR(S): Chotikapanich, Duangkamon  
PUBLICATION INFORMATION: Aldershot, U.K.; Brookfield, Vt. and Sydney: Ashgate, Avebury, PAGES: xiv, 255  
PUBLICATION DATE: 1994  
ISBN: 1-85628-653-3  
DOCUMENT TYPE: Book  
ABSTRACT INDICATOR: Abstract

...ABSTRACT: order to facilitate comparison of households of different size and composition. Computes the separate price indices that apply for various combinations of commodity group, income class, and subregion. Considers the selection of a suitable functional form for

the Lorenz curve and...

... coefficient. Investigates the nature of the distribution and density functions that are consistent with one particular functional form that may be used for the Lorenz curve. Calculates poverty lines using the basic needs approach and presents the empirical results on the poverty level in Thailand for 1975/76 and 1981 using various selected indices. Presents conclusions concerning the extent of inequality and poverty in Thailand; considers some factors responsible for the changes in inequality and poverty over the period; and discusses policy implications. Chotikapanich is with the University of New England, New South Wales. Bibliography; no index.

12/3,K/31 (Item 1 from file: 256)  
DIALOG(R)File 256:TecInfoSource  
(c) 2007 Info.Sources Inc. All rts. reserv.

00141370 DOCUMENT TYPE: Review

PRODUCT NAMES: Artesia TEAMS (770566)

TITLE: The Right Time: AOL Time Warner's Book Group's Early Jump on...  
AUTHOR: Churilla, Rebecca  
SOURCE: BookTech the Magazine, v5 n4 p28(2) Jul/Aug 2002  
HOMEPAGE: <http://www.booktechmag.com>

FILE SEGMENT: Review  
RECORD TYPE: Product Analysis  
GRADE: Product Analysis, No Rating

REVISION DATE: 20031230

In 1999, AOL Time Warner Book Group's started carefully evaluating its digital asset management (DAM) needs and also researched various solutions, but soon realized that building a DAM would require a substantial quantity of human resources, time, patience, and money. AOL had to work with paper-based and digital data in various formats, and also had to determine the needs of different departments, which in some cases conflicted. The aim was to streamline and speed workflow, increase productivity, increase revenue, and reduce redundancy, as well as optimize use of content for multiple e-media opportunities, especially e-books. AOL Time Warner partnered with Artesia because the vendor provides a good back-end for storing and indexing files and has a good relationship with Oracle, as well as a scalable system that...

...or large installation on disparate platforms. Accenture also assisted with project management. Metadata describes AOL Time Warner's assets. It was taken mostly from other systems, including a mainframe. ISBNs, titles ...

...launched a system for 200 users with 1,200 assets, and 185 ISBNs. Currently AOL Time Warner has 25,000 assets representing 5,300 distinct ISBNs.

Robert Finley

File 347:JAPIO Dec 1976-2007/Jun(Updated 070926)  
 (c) 2007 JPO & JAPIO  
 File 348:EUROPEAN PATENTS 1978-2007/ 200749  
 (c) 2007 European Patent Office  
 File 349:PCT FULLTEXT 1979-2007/UB=20071122UT=20071115  
 (c) 2007 WIPO/Thomson  
 File 350:Derwent WPIX 1963-2007/UD=200779  
 (c) 2007 The Thomson Corporation

Set	Items	Description
S1	6155193	RETURN OR RETURNS OR PROFIT OR PROFITS OR GAIN OR GAINS OR EARN OR EARNS OR EARNINGS OR YIELD OR YIELDS OR INCOME OR REVENUE OR REVENUES OR PERFORM??? OR PROCEEDS OR PERFORMANCE OR - VALUE
S2	146551	S1(8N)(INDEX??? OR INDICES OR BENCHMARK??? OR BENCH()MARK?- ?? OR CRITERION OR CRITERIA OR INDICATOR? ? OR MATRIX?? OR MATRICES)
S3	24622	INVESTMENT OR INVESTMENTS OR STOCKS OR BONDS OR FUTURES OR CURENC??? OR COMMODIT??? OR SECURIT??? OR EQUITI??? OR ASSET OR ASSETS
S4	124887	CLASS OR CLASSES OR CLASSIFICATION OR CLASSIFICATIONS OR SET OR SETS OR CATEGORY OR CATEGORIES OR GROUP OR GROUPS OR KIND OR KINDS OR TYPE OR TYPES OR COLLECTION OR COLLECTIONS OR - BLOCK OR BLOCKS
S5	126715	EACH OR INDIVIDUAL?? OR SINGLE OR SINGULAR OR SEPARATE?? OR SPECIFIC OR SPECIFIED OR PARTICULAR OR DESIGNATED OR ASSIGN?? OR DISTINCT OR UNIQUE OR PLURAL??? OR MULTIPLE OR MULTIPLES - OR MULTI OR NUMEROUS OR DIFFERENT
S6	129647	MEASUR??? OR CALCULAT??? OR FIGURE??? OR COMPUTE OR COMPUTED OR DETERMIN??? OR FORMULA??? OR SCORE??? OR AVERAGE??? OR - WEIGH??? OR MEDIAN OR MEAN OR RATE OR RATES OR RATED OR RATING OR RANK OR RANKS OR RANKED OR RANKING
S7	5895	S3(6N)S4
S8	84011	S5(6N)S6
S9	118	S2(12N)S7(12N)S8
S10	28	S9(12N)(TIME OR TIMING OR INTERVAL OR INTERVALS OR PERIOD - OR PERIODS OR TIMESPAN OR TIMESPANS OR SCHEDULE OR SCHEDULED - OR SCHEDULES OR SCHEDULING)
S11	26	S10 AND IC=(G06F OR G06Q)
S12	9	S11 AND PY<2003

12/3,K/1 (Item 1 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
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00948809 \*\*Image available\*\*

METHOD AND SYSTEM FOR USING COOPERATIVE GAME THEORY TO RESOLVE STATISTICAL JOINT EFFECTS

PROCEDE ET SYSTEME PERMETTANT D'UTILISER LA THEORIE DU JEU COOPERATIF POUR ANALYSER DES EFFETS STATISTIQUES CONJUGUES

Patent Applicant/Inventor:

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US (Residence), US (Nationality)

Legal Representative:

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39 South LaSalle Street, Chicago, IL 60603, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200281041 A2-A3 20021017 (WO 0281041)

Application: WO 2002US10684 20020405 (PCT/WO US02010684)

Priority Application: US 2001827758 20010406

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ  
EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ OM PH PL PT RO RU SD SE SG SI  
SK SL TJ TM TN TR TT TZ UA UG US UZ VN YU ZA ZM ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 17553

Patent and Priority Information (Country, Number, Date):

Patent: ... 20021017

Main International Patent Class (v7): G06F-017/18

International Patent Class (v7): G06F-017/60

Fulltext Availability:

Claims

Publication Year: 2002

Claim

... a procedure of returns

57

based style analysis, wherein:

a dependent variable is a returns time series for a financial security;

independent variables include return time series for a set of

asset class

benchmarks ;

an asset class benchmark has a primary access relationship with a single player;

a measure of explanatory power is a R2 coefficient;

submodels are constructed for sets of independent variables...

12/3,K/2 (Item 2 from file: 349)

DIALOG(R)File 349:PCT FULLTEXT

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00942062 \*\*Image available\*\*

DIGITAL OPTIONS HAVING DEMAND-BASED, ADJUSTABLE RETURNS, AND TRADING EXCHANGE THEREFOR

OPTIONS NUMERIQUES COMPORTANT DES RETOURS AJUSTABLES A BASE DE DEMANDE ET BOURSE D'ECHANGE A CET EFFET

Robert Finley

Patent Applicant/Assignee:

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Inventor(s):

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NY 10004, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200274047 A2-A3 20020926 (WO 0274047)

Application: WO 2002US7480 20020311 (PCT/WO US0207480)

Priority Application: US 2001809025 20010316

Designated States:

(Protection type is "patent" unless otherwise stated - for applications  
prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ  
EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ OM PH PL PT RO RU SD SE SG SI  
SK SL TJ TM TN TR TT TZ UA UG UZ VN YU ZA ZM ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZM ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 85860

Patent and Priority Information (Country, Number, Date):

Patent: ... 20020926

Main International Patent Class (v7): G06F-017/60

Fulltext Availability:

Claims

Publication Year: 2002

Claim

... the value units invested in each of the plurality of defined states  
during each trading period, finalized returns at the end of each  
trading period; and (d) determining, responsive to an identification  
of the defined state that occurred upon the fulfillment of all of the  
termination criteria and to the finalized returns, payouts to each  
of the plurality of traders; and processing the demand-based  
transaction includes accepting, during the trading period, the  
investment of value units by one of the 1 0 plurality of traders in at  
least...

12/3,K/3 (Item 3 from file: 349)

DIALOG(R)File 349:PCT FULLTEXT

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00895522 \*\*Image available\*\*

PEER BASED DOCTRINE PERFORMANCE FRAMEWORK

CADRE DE PERFORMANCE REPOSANT SUR UNE APPROCHE A BASE D'HOMOLOGUES

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Patent Applicant/Inventor:

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Patent and Priority Information (Country, Number, Date):



Robert Finley

Patent: WO 200229646 A2 20020411 (WO 0229646)  
Application: WO 2001CA1387 20011003 (PCT/WO CA0101387)  
Priority Application: US 2000678040 20001003  
Designated States:  
(Protection type is "patent" unless otherwise stated - for applications prior to 2004)  
AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CO CR CU CZ DE DK DM DZ  
EC EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR  
LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ PH PL PT RO RU SD SE SG SI SK  
SL TJ TM TR TT TZ UA UG US UZ VN YU ZA ZW  
(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR  
(OA) BF BJ CF CG CI CM GA GN GQ GW ML MR NE SN TD TG  
(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM  
Publication Language: English  
Filing Language: English  
Fulltext Word Count: 3717

Patent and Priority Information (Country, Number, Date):

Patent: ... 20020411  
Main International Patent Class (v7): G06F-017/60  
Fulltext Availability:  
Claims  
Publication Year: 2002

Claim

... demographics and performance data so as to provide an evaluation system.  
2 The securities Transaction performance framework of claim 1, wherein a set of criteria assigned to Brokers correlates and ranks the number of Transactions/ period and experience each resultant ranking is allocated by a peer group. 3. A Securities Transaction performance framework according to claim 2 wherein said Brokers are allocated a peer group...

12/3,K/4 (Item 4 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
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00852898 \*\*Image available\*\*  
A METHOD AND SYSTEM FOR GENERATING AN INDEX OF INVESTMENT RETURNS  
PROCEDE ET SYSTEME POUR L'ETABLISSEMENT D'INDICE DE RENDEMENT DES  
INVESTISSEMENTS

Patent Applicant/Assignee:  
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Patent Applicant/Inventor:  
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Legal Representative:  
LUDWIG S Peter (et al) (agent), Darby & Darby P.C., 805 Third Avenue, New  
York, NY 10022-7513, US,

Patent and Priority Information (Country, Number, Date):  
Patent: WO 200186557 A1 20011115 (WO 0186557)  
Application: WO 2001US14884 20010509 (PCT/WO US0114884)  
Priority Application: US 2000202790 20000509

Designated States:  
(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM EC EE

ES FI GB GD GE HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV  
MA MD MG MK MN MW MX MZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT  
TZ UA UG UZ VN YU ZA ZW

(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE TR

(OA) BF BJ CF CG CI CM GA GN GW ML MR NE SN TD TG

(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW

(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 12430

Patent and Priority Information (Country, Number, Date):

Patent: ... 20011115

Main International Patent Class (v7): G06F-017/60

Fulltext Availability:

Claims

Publication Year: 2001

Claim

1 A method for generating an index of investment returns comprising the steps of (a) selecting a representative set of assets, where said assets may be grouped into a plurality of classes; (b) generating a rule to determine a position for each of said assets for time t; (c) determining the position for each of said assets for said time t; (d)...a weighted return for each said asset class as a product of the class return for each said asset class and the corresponding weight; and (h) determining an investment return for said holding period as a sum of the weighted return for each said asset class.

19 The method of claim 18, wherein said plurality of asset classes comprises at least one from the group of commodities, currencies, and bonds.

20 A method for generating an index of investment returns comprising the steps of (a) selecting a representative set of asset members from a plurality of asset classes, wherein said plurality of asset classes includes at least one from the group of commodities, currencies, and bonds; (b) receiving market data relating to each of said selected asset members; (c) computing a...

...said time t in the series of investment returns, as a second function of the class returns for each of said asset classes.

25 A system for generating an index of investment returns, comprising a processor; and a memory storing processing instructions for controlling the processor, the processor operative with the processing instructions for: (a) determining a plurality of holding periods; (b) determining a futures contract for each asset member, each futures contract having a market price for each of said holding periods...

...d) determining a position for each said asset member for each of said holding periods based on said continuous future series for the preceding holding periods; (e) calculating an asset return for each said asset member based on the market price and the position; (f) calculating a class return for each asset class based on the market returns for each asset member in said class; and (g) calculating an investment return for said holding period in the series of investment returns, based on the class returns.

26 A system for generating an index of investment returns, comprising a processor; and a memory storing processing instructions for controlling the...

12/3,K/5 (Item 5 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
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00784134

A SYSTEM, METHOD AND ARTICLE OF MANUFACTURE FOR A CONSTANT CLASS COMPONENT  
IN A BUSINESS LOGIC SERVICES PATTERNS ENVIRONMENT  
SYSTEME, PROCEDE ET ARTICLE MANUFACTURE UN COMPOSANT DE CLASSE DE CONSTANTE  
DANS UN ENVIRONNEMENT DE SCHEMAS DE SERVICES DE LOGIQUE D'AFFAIRES

Patent Applicant/Assignee:

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Legal Representative:

HICKMAN Paul L (agent), Oppenheimer Wolff & Donnelly LLP, Suite 3800,  
2029 Century Park East, Los Angeles, CA 90067-3024, US,

Patent and Priority Information (Country, Number, Date):

Patent: WO 200116726 A2-A3 20010308 (WO 0116726)

Application: WO 2000US24188 20000831 (PCT/WO US0024188)

Priority Application: US 99387213 19990831

Designated States:

(Protection type is "patent" unless otherwise stated - for applications  
prior to 2004)

AL AM AT AU AZ BA BB BG BR BY CA CH CN CU CZ DE DK EE ES FI GB GE GH GM  
HR HU ID IL IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MD MG MK MN MW MX  
NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT UA UG UZ VN YU ZW  
(EP) AT BE CH CY DE DK ES FI FR GB GR IE IT LU MC NL PT SE  
(OA) BF BJ CF CG CI CM GA GN GW ML MR NE SN TD TG  
(AP) GH GM KE LS MW MZ SD SL SZ TZ UG ZW  
(EA) AM AZ BY KG KZ MD RU TJ TM

Publication Language: English

Filing Language: English

Fulltext Word Count: 150446

Patent and Priority Information (Country, Number, Date):

Patent: ... 20010308

Main International Patent Class (v7): G06F-009/44

Fulltext Availability:

Detailed Description

Publication Year: 2001

Detailed Description

... these type of applications require integration with a database  
manager. Database Services include: Storage Services, Indexing  
Services, Security Services,  
Access Services, and Replication/Synchronization Set -vices  
Implementation considerations  
The core database services such as Security, Storage and Access are  
provided...

...major RDBMS products, whereas the additional services of Synchronization  
and Replication are available only in specific products.

Product considerations

Oracle 7.3; Sybase SQL Server; Informix; 113M DB/2; Microsoft SQL...

12/3,k/6 (Item 6 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
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00418748 \*\*Image available\*\*

SYSTEMS AND METHODS FOR SECURE TRANSACTION MANAGEMENT AND ELECTRONIC RIGHTS PROTECTION

SYSTEMES ET PROCEDES DE GESTION DE TRANSACTIONS SECURISEES ET DE PROTECTION DE DROITS ELECTRONIQUES

Patent Applicant/Assignee:

INTERTRUST TECHNOLOGIES CORP,

Inventor(s):

GINTER Karl L,  
SHEAR Victor H,  
SIBERT W Olin,  
SPAHN Francis J,  
VAN WIE David M,

Patent and Priority Information (Country, Number, Date):

Patent: WO 9809209 A1 19980305

Application: WO 97US15243 19970829 (PCT/WO US9715243)

Priority Application: US 96706206 19960830

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AL AM AT AU AZ BA BB BG BR BY CA CH CN CU CZ DE DK EE ES FI GB GE GH HU  
IL IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MD MG MK MN MW MX NO NZ PL  
PT RO RU SD SE SG SI SK SL TJ TM TR TT UA UG UZ VN YU ZW GH KE LS MW SD  
SZ UG ZW AM AZ BY KG KZ MD RU TJ TM AT BE CH DE DK ES FI FR GB GR IE IT  
LU MC NL PT SE BF BJ CF CG CI CM GA GN ML MR NE SN TD TG

Publication Language: English

Fulltext Word Count: 195626

Patent and Priority Information (Country, Number, Date):

Patent: ... 19980305

Main International Patent Class (v7): G06F-001/00

Fulltext Availability:

Detailed Description

Publication Year: 1998

Detailed Description

... which ensures the performance of control information. Content control information governs content usage according to criteria set by holders of rights to an object's contents and/or according to parties...

...associated with distributing such content (such as governments, financial credit providers, and users).

In part, security is enhanced by object methods employed by the present invention because the encryption schemes used...

12/3,k/7 (Item 7 from file: 349)  
DIALOG(R)File 349:PCT FULLTEXT  
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00323894 \*\*Image available\*\*

PORTFOLIO PERFORMANCE ANALYSIS SYSTEM

SYSTEME D'ANALYSE DE RENDEMENT DE PORTEFEUILLES

Patent Applicant/Assignee:

FINANCIAL MODELS COMPANY INC,  
KNOWLES James A,  
TEDER Toomas J,

Inventor(s):

KNOWLES James A,  
TEDER Toomas J,

Patent and Priority Information (Country, Number, Date):

Patent: WO 9606402 A1 19960229  
 Application: WO 95CA491 19950823 (PCT/WO CA9500491)  
 Priority Application: CA 2130704 19940823

Designated States:

(Protection type is "patent" unless otherwise stated - for applications prior to 2004)

AM AT AU BB BG BR BY CH CN CZ DE DK EE ES FI GB GE HU IS JP KE KG KP KR  
 KZ LK LR LT LU LV MD MG MN MW MX NO NZ PL PT RO RU SD SE SG SI SK TJ TM  
 TT UA UG US UZ VN KE MW SD SZ UG AT BE CH DE DK ES FR GB GR IE IT LU MC  
 NL PT SE BF BJ CF CG CI CM GA GN ML MR NE SN TD TG

Publication Language: English

Fulltext Word Count: 18160

Patent and Priority Information (Country, Number, Date):

Patent: ... 19960229

Main International Patent Class (v7): G06F-017/60

Fulltext Availability:

Detailed Description

Publication Year: 1996

Detailed Description

... the impact, in local currency  
 terms, of the manager's decision to over- or under- weight particular  
 asset  
 classes relative to the performance benchmark. For a given asset class,  
 the effect...

...for the

benchmark as a whole:

$SWItk = (WPntk - WBntk) * ((FBltk / FBIt) - 1) * 100$

where

$SWItk =$  Asset weighting effect for portfolio asset  
 class k during period t, measured in per  
 cent

$WBntk =$  Asset weight for benchmark asset class k,  
 period t (  $\sum(WBntk) = 1$  )

$FBltk =$  Security return factor for benchmark asset class  
 k during period t

$FBIt =$  Security return factor for benchmark during  
 period t

The asset weighting effects for all classes in the portfolio sum to  
 the total portfolio asset weighting effect. The total asset weighting...

12/3,K/8 (Item 1 from file: 350)

DIALOG(R)File 350:Derwent WPIX

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0011240099 - Drawing available

WPI ACC NO: 2002-179738/ 200223

XRPX ACC No: N2002-136669

Ranking financial investment products method for Internet financial guides,  
 involves computing indicator parameter by obtaining weighting of  
 performance over time bases, with weight factors based on investor's time  
 frame

Patent Assignee: FUNDSWORLD FINANCIAL SERVICES LTD (FUND-N)

Inventor: GAINI F M

Patent Family (3 patents, 92 countries)

Patent Number	Kind	Date	Application Number	Kind	Date	Update	
WO 2002005618	A2	20020124	WO 2000IB986	A	20000718	200223	B
AU 200055605	A	20020130	AU 200055605	A	20000718	200236	E
			WO 2000IB986	A	20000718		
US 20020147672	A1	20021010	WO 2000IB986	A	20000718	200269	E

Robert Finley

US 2002102419 A 20020318

Priority Applications (no., kind, date): WO 2000IB986 A 20000718

#### Patent Details

Number	Kind	Lan	Pg	Dwg	Filing Notes
WO 2002005618	A2	EN	68	14	
National Designated States, Original: AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM DZ EE ES FI GB GD GE GH GM HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG US UZ VN YU ZA ZW					
Regional Designated States, Original: AT BE CH CY DE DK EA ES FI FR GB GH GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SL SZ TZ UG ZW					
AU 200055605	A	EN			PCT Application WO 2000IB986 Based on OPI patent WO 2002005618
US 20020147672	A1	EN			Continuation of application WO 2000IB986

#### Class Codes

International Classification (+ Attributes)  
IPC + Level Value Position Status Version  
G06Q-0040/00 ...  
G06Q-0040/00 ...

#### Original Publication Data by Authority

#### Claims:

...parameter for each financial investment product in the database, in which the calculation of the indicator parameter comprises the weighting of the performance of the financial investment product over the plurality of time bases with respective weight factors depending on the investor's investment time frame, and the establishment of a ranking of the financial investment products of each type on the basis of the respective indicator parameters calculated. ...  
Basic Derwent Week: 200223 ...

12/3,K/9 (Item 2 from file: 350)

DIALOG(R)File 350:Derwent WPIX

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0011105738 - Drawing available

WPI ACC NO: 2002-041649/ 200205

XRPX ACC No: N2002-030873

Index generation for investment returns e.g. hedge fund returns, involves computing return value for each asset grouped within asset classes based on market price and position of asset

Patent Assignee: ALCALY R (ALCA-I); MOUNT LUCAS MANAGEMENT CORP (MOUN-N);  
RUDDEROW T J (RUDD-I); VANNEERSON F L (VANN-I)

Inventor: ALCALY R; RUDDEROW T J; VANNEERSON F L

Patent Family (5 patents, 93 countries)

Patent Number	Kind	Date	Application Number	Kind	Date	Update
WO 2001086557	A1	20011115	WO 2001US14884	A	20010509	200205 B
US 20020007329	A1	20020117	US 2000202790	P	20000509	200212 E
			US 2001852222	A	20010509	
AU 200161282	A	20011120	AU 200161282	A	20010509	200219 E
EP 1287471	A1	20030305	EP 2001935166	A	20010509	200319 E
			WO 2001US14884	A	20010509	
JP 2004501433	W	20040115	JP 2001583430	A	20010509	200410 E
			WO 2001US14884	A	20010509	

Priority Applications (no., kind, date): US 2001852222 A 20010509; US  
2000202790 P 20000509

# Patent Details

Number	Kind	Lan	Pg	Dwg	Filing Notes
WO 2001086557	A1	EN	50	3	
National Designated States,Original: AE AG AL AM AT AU AZ BA BB BG BR BY BZ CA CH CN CR CU CZ DE DK DM EC EE ES FI GB GD GE HR HU ID IL IN IS JP KE KG KP KR KZ LC LK LR LS LT LU LV MA MD MG MK MN MW MX MZ NO NZ PL PT RO RU SD SE SG SI SK SL TJ TM TR TT TZ UA UG UZ VN YU ZA ZW					
Regional Designated States,Original: AT BE CH CY DE DK EA ES FI FR GB GH GM GR IE IT KE LS LU MC MW MZ NL OA PT SD SE SL SZ TR TZ UG ZW					
US 20020007329	A1	EN			Related to Provisional US 2000202790
AU 200161282	A	EN			Based on OPI patent WO 2001086557
EP 1287471	A1	EN			PCT Application WO 2001US14884
Based on OPI patent WO 2001086557					
Regional Designated States,Original: AL AT BE CH CY DE DK ES FI FR GB GR IE IT LI LT LU LV MC MK NL PT RO SE SI TR					
JP 2004501433	W	JA	79		PCT Application WO 2001US14884
Based on OPI patent WO 2001086557					

...NOVELTY - A set of assets are selected and grouped into classes . The market price and position of each asset are determined based on which a return value for a predetermined period is computed. The computed return value of the assets in each asset class is averaged and an equivalent index value is generated.

## Class Codes

International Classification (Main): G06F-017/60

## Original Publication Data by Authority

### Claims:

What is claimed is:<b>1</b>. A method for generating an index of investment returns comprising the steps of:(a) selecting a representative set of assets, where said assets may be grouped into a plurality of classes;(b) generating...

...for all the selected assets in each of said plurality of classes, the average for each of said classes is the return for that class; and(g) computing the index as a function of the returns for each class. ...

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